

# Daily MTM Report

Daily summary for: 31/01/2012

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
<b>Derivatives</b>									
\$ / R On 19/03/2012 Foreign Exchange Future			7.84630	7.91810		15.57	68,757,126.90	8,763	249,930.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Call		887.00000	815,000	16.00	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.04	Put		5.00000	5,000	16.00	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Call		837.00000	767,000	15.79	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.09	Put		5.00000	7,000	15.79	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Call		936.00000	865,000	16.39	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.99	Put		4.00000	5,000	16.39	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Call		922.00000	851,000	16.28	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.00	Put		4.00000	5,000	16.28	0.00	0	1,000.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Call		775.00000	705,000	15.59	0.00	0	30,100.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.15	Put		7.00000	9,000	15.59	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Call		680.00000	611,000	15.30	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.25	Put		12.00000	15,000	15.30	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Call		1,120.00000	1,049,000	17.83	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	6.80	Put		2.00000	3,000	17.83	0.00	0	0.00
\$ / R On 19/03/2012 Foreign Exchange Future	7.20	Call		727.00000	658,000	15.45	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		9.00000	12,000	15.45	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Call		1,170.00000	1,098,000	18.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.75	Put		2.00000	2,000	18.22	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Call		413.00000	355,000	14.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.55	Put		45.00000	59,000	14.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Call		168.00000	138,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.95	Put		200.00000	242,000	16.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		541.00000	475,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		23.00000	29,000	14.85	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Call		76.00000	62,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.30	Put		458.00000	516,000	18.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Call		1,220.00000	1,148,000	18.60	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.70	Put		2.00000	2,000	18.60	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Call		68.00000	56,000	19.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.35	Put		500.00000	560,000	19.00	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Call		1,070.00000	999,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.85	Put		2.00000	3,000	17.44	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Call		150.00000	123,000	16.57	0.00	0	4,350.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.00	Put		232.00000	277,000	16.57	0.00	0	7,051.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Call		824.00000	753,000	15.74	0.00	0	10,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.10	Put		6.00000	7,000	15.74	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Call		1,269.00000	1,198,000	18.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.65	Put		1.00000	2,000	18.99	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Call		497.00000	432,000	14.70	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.45	Put		29.00000	36,000	14.70	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Call		95.00000	77,000	17.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.20	Put		377.00000	431,000	17.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Call		214.00000	175,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.85	Put		146.00000	179,000	15.57	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Call		873.00000	802,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.05	Put		5.00000	6,000	15.89	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Call		1,319.00000	1,247,000	19.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.60	Put		1.00000	1,000	19.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Call		242.00000	199,000	15.46	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.80	Put		124.00000	153,000	15.46	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Call		134.00000	109,000	16.91	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.05	Put		266.00000	313,000	16.91	0.00	0	4,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Call		189.00000	156,000	15.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.90	Put		171.00000	210,000	15.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Call		106.00000	87,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.15	Put		338.00000	391,000	17.58	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Call		587.00000	519,000	15.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.35	Put		19.00000	23,000	15.00	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		633.00000	565,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		15.00000	19,000	15.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Call		1,021.00000	949,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.90	Put		3.00000	3,000	17.05	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Call		304.00000	254,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.70	Put		86.00000	108,000	15.24	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Call		119.00000	97,000	17.24	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	8.10	Put		301.00000	351,000	17.24	0.00	0	366.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Call		453.00000	392,000	14.81	0.00	0	5,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.50	Put		35.00000	46,000	14.81	0.00	0	3,020.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Call		1,519.00000	1,447,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.40	Put		1.00000	1,000	20.92	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Call		1,768.00000	1,697,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.15	Put		0.00000	1,000	22.64	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Call		375.00000	319,000	15.03	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.60	Put		57.00000	73,000	15.03	0.00	0	13,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Call		85.00000	69,000	18.25	0.00	0	6,620.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.25	Put		417.00000	473,000	18.25	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Call		1,718.00000	1,647,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	1,000	22.32	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		971.00000	900,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		3.00000	4,000	16.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		272.00000	226,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Put		104.00000	130,000	15.35	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Call		62.00000	50,000	19.38	0.00	0	4,850.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.40	Put		544.00000	604,000	19.38	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Call		1,469.00000	1,397,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.45	Put		1.00000	1,000	20.54	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Call		338.00000	286,000	15.14	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	7.65	Put		70.00000	90,000	15.14	0.00	0	100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Call		1,369.00000	1,297,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.55	Put		1.00000	1,000	19.76	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Call		1,419.00000	1,347,000	20.15	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.50	Put		1.00000	1,000	20.15	0.00	0	2,420.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Call		1,569.00000	1,497,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.35	Put		1.00000	1,000	21.31	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Call		1,818.00000	1,747,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	6.10	Put		0.00000	1,000	22.95	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Call		56.00000	45,000	19.76	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.45	Put		588.00000	649,000	19.76	0.00	0	250.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Call		51.00000	41,000	20.14	0.00	0	8,600.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.50	Put		633.00000	695,000	20.14	0.00	0	190.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Call		29.00000	24,000	22.30	0.00	0	3.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.80	Put		911.00000	978,000	22.30	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		1,103.00000	1,171,000	23.67	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		21.00000	17,000	23.67	0.00	0	4,100.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Call		42.00000	34,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.60	Put		724.00000	788,000	20.90	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Call		38.00000	31,000	21.28	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.65	Put		770.00000	835,000	21.28	0.00	0	176.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Put		864.00000	930,000	21.96	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.75	Call		32.00000	26,000	21.96	0.00	0	15,860.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Put		817.00000	882,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	8.70	Call		35.00000	28,000	21.62	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Put		1,346.00000	1,416,000	25.39	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.25	Call		14.00000	12,000	25.39	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Put		1,592.00000	1,662,000	26.89	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	19/03/2012	Foreign Exchange Future	9.50	Call		10.00000	8,000	26.89	0.00	0	2,000.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Put		1,297.00000	1,366,000	25.04	0.00	0	0.00
\$ / R	On	19/03/2012	Foreign Exchange Future	9.20	Call		15.00000	12,000	25.04	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future			7.95010	8.02290		16.61	9,079,014.20	1,142	55,683.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Call		826.00000	761,000	15.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.25	Put		53.00000	61,000	15.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Call		784.00000	720,000	15.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.30	Put		61.00000	70,000	15.18	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Call		868.00000	803,000	15.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.20	Put		45.00000	53,000	15.19	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Call		304.00000	272,000	17.30	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.10	Put		381.00000	422,000	17.30	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Put		15.00000	17,000	16.46	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	6.75	Call		1,288.00000	1,217,000	16.46	0.00	0	4,850.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Call		194.00000	173,000	19.17	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.50	Put		671.00000	723,000	19.17	0.00	0	100.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Call		166.00000	148,000	19.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.65	Put		793.00000	848,000	19.89	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Call		150.00000	134,000	20.37	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.75	Put		877.00000	934,000	20.37	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Call		1,051.00000	982,000	15.67	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.00	Put		28.00000	32,000	15.67	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Call		625.00000	567,000	15.15	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.50	Put		102.00000	117,000	15.15	0.00	0	14,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Call		342.00000	306,000	16.84	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	18/06/2012	Foreign Exchange Future	8.00	Put		319.00000	356,000	16.84	0.00	0	2,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Call		271.00000	242,000	17.76	0.00	0	10,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.20	Put		448.00000	492,000	17.76	0.00	0	132.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Call		463.00000	417,000	15.87	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.75	Put		190.00000	217,000	15.87	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Put		963.00000	1,022,000	20.83	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	8.85	Call		136.00000	122,000	20.83	0.00	0	5,000.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Call		492.00000	444,000	15.69	0.00	0	0.00
\$ / R	On	18/06/2012	Foreign Exchange Future	7.70	Put		169.00000	194,000	15.69	0.00	0	10,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future			8.05430	8.12750		17.38	507,420.90	63	7,319.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Call		1,008.00000	945,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.20	Put		81.00000	91,000	15.39	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Call		966.00000	903,000	15.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.25	Put		89.00000	99,000	15.29	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Call		1,051.00000	987,000	15.48	0.00	0	16,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.15	Put		74.00000	83,000	15.48	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Put		98.00000	111,000	15.36	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.30	Call		925.00000	865,000	15.36	0.00	0	37,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Put		1,188.00000	1,243,000	21.22	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.10	Call		215.00000	197,000	21.22	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Call		546.00000	506,000	16.80	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	7.90	Put		319.00000	352,000	16.80	0.00	0	360.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Call		309.00000	284,000	19.41	0.00	0	0.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.60	Put		782.00000	830,000	19.41	0.00	0	4,000.00
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Put		1,274.00000	1,330,000	21.57	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	17/09/2012	Foreign Exchange Future	9.20	Call		201.00000	184,000	21.57	0.00	0	5,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Put		939.00000	991,000	20.16	0.00	0	1,500.00
\$ / R	On	17/09/2012	Foreign Exchange Future	8.80	Call		266.00000	245,000	20.16	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future			8.15630	8.23070		17.91	0.00	0	5,000.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Call		793.00000	744,000	16.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.70	Put		262.00000	288,000	16.33	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Call		764.00000	716,000	16.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.75	Put		283.00000	310,000	16.43	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Call		823.00000	772,000	16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	7.65	Put		242.00000	266,000	16.23	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Put		413.00000	447,000	17.36	0.00	0	540.00
\$ / R	On	14/12/2012	Foreign Exchange Future	8.00	Call		644.00000	603,000	17.36	0.00	0	300.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Put		1,193.00000	1,245,000	20.92	0.00	0	0.00
\$ / R	On	14/12/2012	Foreign Exchange Future	9.10	Call		324.00000	301,000	20.92	0.00	0	540.00
\$ / R	On	18/03/2013	Foreign Exchange Future			8.25300	8.32720		18.12	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Call		793.00000	750,000	17.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.95	Put		416.00000	447,000	17.09	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Call		771.00000	729,000	17.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.00	Put		444.00000	476,000	17.26	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Call		816.00000	772,000	16.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	7.90	Put		389.00000	419,000	16.91	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Put		1,202.00000	1,250,000	20.51	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	9.10	Call		429.00000	403,000	20.51	0.00	0	180.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Call		730.00000	689,000	17.60	0.00	0	0.00
\$ / R	On	18/03/2013	Foreign Exchange Future	8.10	Put		503.00000	536,000	17.60	0.00	0	180.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R	On	13/12/2013	Foreign Exchange Future			8.48310	8.55620		18.14	0.00	0	659.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Call		715.00000	681,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.98	Put		1,137.00000	1,176,000	19.11	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Call		701.00000	668,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	9.03	Put		1,173.00000	1,213,000	19.22	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Call		729.00000	695,000	19.01	0.00	0	0.00
\$ / R	On	13/12/2013	Foreign Exchange Future	8.93	Put		1,101.00000	1,140,000	19.01	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future			9.04390	9.11340		18.72	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Call		1,379.00000	1,336,000	17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.50	Put		766.00000	792,000	17.66	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Call		1,361.00000	1,319,000	17.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.55	Put		798.00000	825,000	17.81	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Call		1,397.00000	1,354,000	17.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.45	Put		734.00000	760,000	17.50	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Put		491.00000	504,000	16.32	0.00	0	0.00
\$ / R	On	12/12/2014	Foreign Exchange Future	8.00	Call		1,604.00000	1,548,000	16.32	0.00	0	200.00
\$ / R	On	14/12/2015	Foreign Exchange Future			10.11800	10.18750		19.90	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Call		1,970.00000	1,919,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.20	Put		983.00000	1,001,000	18.76	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Call		1,948.00000	1,897,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.25	Put		1,011.00000	1,029,000	18.82	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Call		1,989.00000	1,941,000	18.69	0.00	0	0.00
\$ / R	On	14/12/2015	Foreign Exchange Future	9.15	Put		952.00000	973,000	18.69	0.00	0	0.00
\$ / R M/On	19/03/2012		Foreign Exchange Future			7.84630	7.91810		15.57	0.00	0	409.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Call		41,295.00000	35,462,000	14.92	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.55	Put		4,485.00000	5,832,000	14.92	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Call		37,454.00000	31,898,000	15.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.60	Put		5,644.00000	7,268,000	15.03	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Call		45,320.00000	39,237,000	14.81	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	7.50	Put		3,510.00000	4,607,000	14.81	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Put		37,690.00000	43,083,000	17.91	0.00	0	0.00
\$ / R M/On	19/03/2012	Foreign Exchange Future	8.20	Call		9,500.00000	7,713,000	17.91	0.00	0	80.00
\$ / R M/On	18/06/2012	Foreign Exchange Future			7.95010	8.02290		16.61	0.00	0	488.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Call		22,845.00000	20,401,000	18.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.35	Put		55,555.00000	60,391,000	18.46	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Call		21,609.00000	19,310,000	18.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.40	Put		59,319.00000	64,300,000	18.70	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Call		24,165.00000	21,583,000	18.23	0.00	0	0.00
\$ / R M/On	18/06/2012	Foreign Exchange Future	8.30	Put		51,875.00000	56,573,000	18.23	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future			12.37720	12.40410		13.32	1,113,948.00	90	10,590.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Call		974.00000	946,000	14.47	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.45	Put		20.00000	19,000	14.47	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Call		926.00000	898,000	14.12	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.50	Put		22.00000	21,000	14.12	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Call		1,022.00000	995,000	14.82	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.40	Put		18.00000	18,000	14.82	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Call		878.00000	850,000	13.77	0.00	0	0.00
£ / R On	19/03/2012	Foreign Exchange Future	11.55	Put		24.00000	23,000	13.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Call		560.00000	537,000	12.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.90	Put		56.00000	60,000	12.60	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		1,413.00000	1,386,000	17.41	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		9.00000	9,000	17.41	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Call		642.00000	618,000	12.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.80	Put		38.00000	41,000	12.45	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Call		295.00000	277,000	13.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.30	Put		191.00000	200,000	13.24	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Call		1,071.00000	1,043,000	15.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.35	Put		17.00000	16,000	15.17	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		1,511.00000	1,484,000	17.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		7.00000	7,000	17.88	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Call		735.00000	707,000	12.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.70	Put		31.00000	30,000	12.72	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		1,315.00000	1,288,000	16.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		11.00000	11,000	16.93	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Call		484.00000	462,000	12.76	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.00	Put		80.00000	85,000	12.76	0.00	0	768.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Call		521.00000	499,000	12.68	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	11.95	Put		67.00000	72,000	12.68	0.00	0	9,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Call		188.00000	176,000	14.03	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.55	Put		334.00000	349,000	14.03	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Put		556.00000	574,000	15.11	0.00	0	0.00
£ / R	On	19/03/2012	Foreign Exchange Future	12.85	Call		110.00000	101,000	15.11	0.00	0	3,000.00
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Put		1,170.00000	1,195,000	16.50	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
£ / R	On	19/03/2012	Foreign Exchange Future	13.55	Call		24.00000	22,000	16.50	0.00	0	9,000.00
£ / R	On	18/06/2012	Foreign Exchange Future			12.53050	12.55720		14.50	0.00	0	2,875.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Call		860.00000	835,000	13.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.85	Put		153.00000	155,000	13.59	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Call		823.00000	799,000	13.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.90	Put		166.00000	169,000	13.58	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Call		897.00000	873,000	13.61	0.00	0	0.00
£ / R	On	18/06/2012	Foreign Exchange Future	11.80	Put		140.00000	143,000	13.61	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future			12.68350	12.70950		15.54	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Call		399.00000	389,000	17.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.45	Put		1,140.00000	1,156,000	17.09	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Call		388.00000	377,000	17.20	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.50	Put		1,179.00000	1,194,000	17.20	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Call		411.00000	400,000	16.99	0.00	0	0.00
£ / R	On	17/09/2012	Foreign Exchange Future	13.40	Put		1,102.00000	1,117,000	16.99	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future			0.10300	0.10370		15.25	0.00	0	3,828.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Call		1,374.00000	1,304,000	17.91	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.09	Put		4.00000	4,000	17.91	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Call		453.00000	405,000	15.25	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.10	Put		83.00000	105,000	15.25	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Call		2,370.00000	2,300,000	23.83	0.00	0	0.00
¥ / R	On	19/03/2012	Foreign Exchange Future	0.08	Put		0.00000	0,000	23.83	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future			0.10450	0.10520		16.04	0.00	0	25.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Call		343.00000	318,000	18.07	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
¥ / R	On	18/06/2012	Foreign Exchange Future	0.11	Put		623.00000	668,000	18.07	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Call		143.00000	132,000	20.84	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.12	Put		1,423.00000	1,482,000	20.84	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Call		860.00000	807,000	16.07	0.00	0	0.00
¥ / R	On	18/06/2012	Foreign Exchange Future	0.10	Put		140.00000	157,000	16.07	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future			10.30880	10.37890		12.33	1,577,246.40	153	21,604.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Call		356.00000	305,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.10	Put		77.00000	96,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Call		321.00000	273,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.15	Put		92.00000	114,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Call		393.00000	340,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.05	Put		64.00000	81,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Call		1,331.00000	1,262,000	16.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.05	Put		2.00000	3,000	16.28	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Call		256.00000	214,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.25	Put		127.00000	155,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Call		603.00000	538,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.80	Put		24.00000	29,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Call		1,381.00000	1,311,000	16.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.00	Put		2.00000	2,000	16.57	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Call		514.00000	454,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.90	Put		35.00000	45,000	12.33	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Call		114.00000	94,000	13.75	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.60	Put		335.00000	385,000	13.75	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Call		81.00000	66,000	14.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.75	Put		452.00000	507,000	14.45	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Call		227.00000	188,000	12.33	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.30	Put		148.00000	179,000	12.33	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Call		40.00000	32,000	16.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.10	Put		761.00000	823,000	16.36	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Call		19.00000	14,000	18.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.50	Put		1,140.00000	1,205,000	18.01	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Call		58.00000	48,000	15.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.90	Put		579.00000	639,000	15.25	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Call		11.00000	7,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.75	Put		1,382.00000	1,448,000	18.43	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Call		53.00000	43,000	15.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.95	Put		624.00000	684,000	15.53	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Call		840.00000	772,000	13.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	9.55	Put		11.00000	13,000	13.60	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Call		28.00000	23,000	17.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.30	Put		949.00000	1,014,000	17.48	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Call		72.00000	59,000	14.69	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.80	Put		493.00000	550,000	14.69	0.00	0	3,400.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Put		669.00000	730,000	15.80	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.00	Call		48.00000	39,000	15.80	0.00	0	6,800.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Put		1,236.00000	1,302,000	18.18	0.00	0	0.00
€ / R	On	19/03/2012	Foreign Exchange Future	11.60	Call		15.00000	11,000	18.18	0.00	0	10,200.00
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Call		432.00000	376,000	12.33	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
€ / R	On	19/03/2012	Foreign Exchange Future	10.00	Put		53.00000	67,000	12.33	0.00	0	3,400.00
€ / R	On	18/06/2012	Foreign Exchange Future			10.45020	10.52130		13.92	104,502.00	10	24,649.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Call		417.00000	380,000	13.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.40	Put		296.00000	330,000	13.82	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Call		393.00000	358,000	13.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.45	Put		322.00000	358,000	13.92	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Call		442.00000	404,000	13.72	0.00	0	0.00
€ / R	On	18/06/2012	Foreign Exchange Future	10.35	Put		271.00000	304,000	13.72	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future			10.59450	10.66560		14.59	0.00	0	350.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Call		479.00000	443,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.73	Put		539.00000	574,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Call		457.00000	422,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.78	Put		567.00000	603,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Call		503.00000	465,000	15.00	0.00	0	0.00
€ / R	On	17/09/2012	Foreign Exchange Future	10.68	Put		513.00000	546,000	15.00	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future			11.00750	11.07870		14.71	0.00	0	500.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Call		753.00000	726,000	15.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.49	Put		1,167.00000	1,212,000	15.50	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Call		738.00000	712,000	15.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.54	Put		1,202.00000	1,248,000	15.58	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Call		767.00000	740,000	15.42	0.00	0	0.00
€ / R	On	13/12/2013	Foreign Exchange Future	11.44	Put		1,131.00000	1,176,000	15.42	0.00	0	0.00
AL7T	On	02/02/2012	Index Future			419.61400	419.59400			0.00	0	0.00
AL7T	On	03/05/2012	Index Future			425.49600	425.47800			0.00	0	16.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AL7T	On	02/08/2012	Index Future			431.93700	431.92600			0.00	0	0.00
ALBI	On	02/02/2012	Index Future			382.01000	382.07300			0.00	0	236.00
ALBI	On	03/05/2012	Index Future			387.36600	387.43100			0.00	0	808.00
ALBI	On	02/08/2012	Index Future			393.22900	393.30200			0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry			7.88270	7.95510		15.83	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Call		191.00000	163,000	17.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.10	Put		336.00000	380,000	17.26	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Call		176.00000	150,000	17.54	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.15	Put		371.00000	417,000	17.54	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Call		207.00000	178,000	16.97	0.00	0	0.00
ANY DA	On	20/04/2012	Any day expiry	8.05	Put		302.00000	345,000	16.97	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future			8.31000	8.31370		12.11	5,526,150.00	665	22,416.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Call		1,066.00000	1,062,000	16.73	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.25	Put		2.00000	2,000	16.73	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Call		1,016.00000	1,012,000	16.38	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.30	Put		2.00000	2,000	16.38	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Call		1,116.00000	1,112,000	17.09	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.20	Put		2.00000	2,000	17.09	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Call		917.00000	913,000	15.68	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.40	Put		3.00000	3,000	15.68	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Call		1,364.00000	1,361,000	18.85	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	6.95	Put		0.00000	1,000	18.85	0.00	0	0.00
AU\$ / R	On	19/03/2012	Foreign Exchange Future	7.75	Call		577.00000	573,000	13.43	0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.75	Put		13.00000	13,000	13.43	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Call		868.00000	864,000	15.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.45	Put		4.00000	4,000	15.32	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Call		1,315.00000	1,311,000	18.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.00	Put		1.00000	1,000	18.50	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Call		2,114.00000	2,110,000	21.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	6.20	Put		0.00000	0,000	21.97	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Call		438.00000	434,000	12.48	0.00	0	0.00
AU\$ / ROn	19/03/2012	Foreign Exchange Future	7.90	Put		24.00000	24,000	12.48	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future			8.34180	8.34610		13.10	917,598.00	110	8,883.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Call		741.00000	737,000	12.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.65	Put		45.00000	45,000	12.93	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Call		699.00000	694,000	12.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.70	Put		53.00000	52,000	12.90	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Call		784.00000	780,000	12.95	0.00	0	0.00
AU\$ / ROn	18/06/2012	Foreign Exchange Future	7.60	Put		38.00000	38,000	12.95	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future			8.37910	8.38330		13.70	502,746.00	60	2,328.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Call		435.00000	432,000	13.56	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.24	Put		288.00000	289,000	13.56	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Call		410.00000	407,000	13.62	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.29	Put		313.00000	314,000	13.62	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Call		462.00000	459,000	13.50	0.00	0	0.00
AU\$ / ROn	17/09/2012	Foreign Exchange Future	8.19	Put		265.00000	266,000	13.50	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future			9.44700	9.40920		16.51	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Call		2,418.00000	2,451,000	16.06	0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.30	Put		309.00000	304,000	16.06	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Call		2,376.00000	2,409,000	15.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.35	Put		317.00000	312,000	15.95	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Call		2,461.00000	2,494,000	16.17	0.00	0	0.00
AU\$ / ROn	14/12/2015	Foreign Exchange Future	7.25	Put		302.00000	297,000	16.17	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future			7.84740	7.86660		11.65	0.00	0	10.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Call		346.00000	330,000	11.71	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.55	Put		29.00000	33,000	11.71	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Call		305.00000	290,000	11.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.60	Put		38.00000	43,000	11.70	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Call		389.00000	371,000	11.72	0.00	0	0.00
CAD/ ROn	19/03/2012	Foreign Exchange Future	7.50	Put		22.00000	24,000	11.72	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future			7.93430	7.95410		11.26	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Call		157.00000	152,000	12.35	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.15	Put		353.00000	368,000	12.35	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Call		144.00000	139,000	12.57	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.20	Put		390.00000	405,000	12.57	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Call		172.00000	166,000	12.13	0.00	0	0.00
CAD/ ROn	18/06/2012	Foreign Exchange Future	8.10	Put		318.00000	332,000	12.13	0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.12340	0.14490			0.00	0	0.00
CF CANOn	30/03/2012	Can-Do Future			0.15030	0.13110			0.00	0	100,000.00
CF CANOn	31/01/2012	Can-Do Future				-0.80000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CF CANOn	29/02/2012	Can-Do Future			0.05870	0.07520			0.00	0	12,500.00
CF CANOn	31/01/2012	Can-Do Future				0.00010			0.00	0	0.00
CF CANOn	29/02/2012	Can-Do Future			0.08200	0.06060			0.00	0	12,987.00
CF CANOn	30/03/2012	Can-Do Future			0.09320	0.09320			0.00	12,500	12,500.00
CF CANOn	30/04/2012	Can-Do Future			0.08720	0.08720			0.00	12,500	12,500.00
CHF / ROn	19/03/2012	Foreign Exchange Future			8.56440	8.62610		14.75	0.00	0	25.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Call		198.00000	169,000	14.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.60	Put		172.00000	205,000	14.97	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Call		177.00000	150,000	15.20	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.65	Put		201.00000	236,000	15.20	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Call		224.00000	190,000	14.75	0.00	0	0.00
CHF / ROn	19/03/2012	Foreign Exchange Future	8.55	Put		148.00000	176,000	14.75	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future			8.69210	8.75440		15.87	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Call		235.00000	209,000	17.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.10	Put		581.00000	617,000	17.31	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Call		222.00000	198,000	17.49	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.15	Put		618.00000	656,000	17.49	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Call		249.00000	222,000	17.13	0.00	0	0.00
CHF / ROn	18/06/2012	Foreign Exchange Future	9.05	Put		545.00000	580,000	17.13	0.00	0	0.00
CRD1 On	02/02/2012	Index Future			167.80200	167.29500			0.00	0	0.00
ES18 On	20/04/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ES23	On	25/01/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES26	On	02/04/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
ES33	On	15/09/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
GOVI	On	02/02/2012	GOVI			382.94500	382.97300			0.00	0	181.00
GOVI	On	02/02/2012	GOVI	369.00	Call		139,730.00000	139,450,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Call		139,630.00000	139,350,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	369.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Call		139,830.00000	139,550,000		0.00	0	0.00
GOVI	On	02/02/2012	GOVI	368.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI			388.31300	388.34300			0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Call		63,430.00000	63,130,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Call		63,330.00000	63,030,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	382.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Call		63,530.00000	63,230,000		0.00	0	0.00
GOVI	On	03/05/2012	GOVI	381.99	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI			394.19100	394.22800			0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Call		42,280.00000	41,910,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.00	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Call		42,180.00000	41,810,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	390.01	Put		0.00000	0,000		0.00	0	0.00
GOVI	On	02/08/2012	GOVI	389.99	Call		42,380.00000	42,010,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GOVI	On	02/08/2012	GOVI	389.99	Put		0.00000	0,000		0.00	0	0.00
GVIX	On	01/01/2029	LIVE INDEX			110.00000	110.00000			0.00	0	0.00
IGOV	On	02/02/2012	Index Future			168.30100	168.26300			0.00	0	113.00
IGOV	On	03/05/2012	Index Future			170.66000	170.62200			0.00	0	401.00
IGOV	On	02/08/2012	Index Future			173.24300	173.20800			0.00	0	0.00
ILBI	On	02/02/2012	Index Future			456.34300	456.27800			0.00	0	88.00
ILBI	On	03/05/2012	Index Future			463.63400	463.56800			0.00	0	0.00
ILBI	On	02/08/2012	Index Future			473.36500	473.31400			0.00	0	64.00
J157	On	15/09/2015	Interest Rate Swap			8.82200	8.82200		15.00	0.00	0	0.00
J186	On	21/12/2026	Interest Rate Swap			8.68300	8.68300		15.00	0.00	0	0.00
J201	On	22/12/2014	Interest Rate Swap			8.65500	8.65500		15.00	0.00	0	0.00
J203	On	15/09/2017	Interest Rate Swap			8.97500	8.97500		15.00	0.00	0	0.00
J204	On	21/12/2018	Interest Rate Swap			8.96200	8.96200		15.00	0.00	0	0.00
J207	On	15/01/2020	Interest Rate Swap			8.99700	8.99700		15.00	0.00	0	0.00
JIBAR F	On	15/02/2012	Jibar Tradeable Future			5.60000	5.60000			0.00	0	0.00
JIBAR F	On	20/03/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	2,390.00
JIBAR F	On	18/04/2012	Jibar Tradeable Future			5.61000	5.61000			0.00	0	0.00
JIBAR F	On	16/05/2012	Jibar Tradeable Future			5.62000	5.62000			0.00	0	0.00
JIBAR F	On	20/06/2012	Jibar Tradeable Future			5.64000	5.63000			0.00	0	2,890.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JIBAR FOn	18/07/2012	Jibar Tradeable Future				5.66000	5.64000			0.00	0	0.00
JIBAR FOn	19/09/2012	Jibar Tradeable Future				5.70000	5.70000			0.00	0	44,760.00
JIBAR FOn	19/12/2012	Jibar Tradeable Future				5.80000	5.80000			0.00	0	940.00
JIBAR FOn	20/03/2013	Jibar Tradeable Future				5.93000	5.92000			0.00	0	790.00
JIBAR FOn	19/06/2013	Jibar Tradeable Future				6.09000	6.09000			0.00	0	1,250.00
JIBAR FOn	18/09/2013	Jibar Tradeable Future				6.29000	6.31000			0.00	0	1,500.00
JIBAR FOn	18/12/2013	Jibar Tradeable Future				6.49000	6.51000			0.00	0	1,000.00
JN02	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN02	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.50	Put			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Call			0.00000	0,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.75	Put			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.25	Call			250,000.00000	250,000,000		0.00	0	0.00
JN05	On 02/02/2012	JNOTE	7.25	Put			0.00000	0,000		0.00	0	0.00
JN10	On 02/02/2012	JNOTE				7.50000	7.50000			0.00	0	0.00
JN10	On 02/02/2012	JNOTE	7.50	Call			0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
JN10	On	02/02/2012	JNOTE	7.50	Put		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Call		0.00000	0,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.75	Put		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Call		250,000.00000	250,000,000		0.00	0	0.00
JN10	On	02/02/2012	JNOTE	7.25	Put		0.00000	0,000		0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future				6.47730	6.45930		10.59	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Call		216.00000	227,000	11.14	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.28	Put		40.00000	33,000	11.14	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Call		208.00000	219,000	11.10	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.29	Put		42.00000	35,000	11.10	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Call		224.00000	235,000	11.17	0.00	0	0.00
NZ\$ / ROn	19/03/2012	Foreign Exchange Future		6.27	Put		38.00000	31,000	11.17	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future				6.52740	6.50910		12.63	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Call		327.00000	336,000	12.85	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.30	Put		118.00000	109,000	12.85	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Call		295.00000	304,000	12.80	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.35	Put		136.00000	127,000	12.80	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Call		360.00000	371,000	12.91	0.00	0	0.00
NZ\$ / ROn	18/06/2012	Foreign Exchange Future		6.25	Put		101.00000	94,000	12.91	0.00	0	0.00
OTH1	On	02/02/2012	Index Future			376.36000	376.58500			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future				1.10710	1.10280			0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Call		1.00000	1,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.11	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Call		0.00000	0,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.12	Put		9.00000	9,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Call		11.00000	11,000		0.00	0	0.00
PULA / On	19/03/2012	Foreign Exchange Future		1.10	Put		0.00000	0,000		0.00	0	0.00
R157	On	02/02/2012	Bond Future			6.45400	6.46500		3.17	310,786,799.08	2,434	4,743.00
R157	On	02/02/2012	Bond Future	8.50	Call		7,053.00000	7,093,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Call		7,220.00000	7,260,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Call		6,886.00000	6,926,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	8.45	Put		0.00000	0,000	3.30	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Call		346.00000	363,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.55	Put		41.00000	18,000	3.13	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Put		1,688.00000	1,648,000	3.02	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.00	Call		0.00000	0,000	3.02	0.00	0	130.00
R157	On	02/02/2012	Bond Future	7.05	Call		2,082.00000	2,122,000	3.21	0.00	0	0.00
R157	On	02/02/2012	Bond Future	7.05	Put		0.00000	0,000	3.21	0.00	0	130.00
R157	On	02/02/2012	Bond Future	6.25	Put		779.00000	738,000	3.07	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.25	Call		2.00000	1,000	3.07	0.00	0	3,960.00
R157	On	02/02/2012	Bond Future	6.45	Put		172.00000	124,000	3.11	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.45	Call		118.00000	110,000	3.11	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	6.65	Call		668.00000	704,000	3.15	0.00	0	0.00
R157	On	02/02/2012	Bond Future	6.65	Put		5.00000	1,000	3.15	0.00	0	1,320.00
R157	On	02/02/2012	Bond Future	7.20	Call		2,609.00000	2,649,000	3.23	0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	02/02/2012	Bond Future	7.20	Put		0.00000	0,000	3.23	0.00	0	3,960.00
R157	On	03/05/2012	Bond Future			6.52300	6.53500		3.29	298,583,063.84	2,434	10,880.00
R157	On	03/05/2012	Bond Future	8.25	Call		5,572.00000	5,611,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.25	Put		4.00000	3,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Call		5,728.00000	5,768,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.30	Put		2.00000	2,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Call		5,415.00000	5,455,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	8.20	Put		4.00000	4,000	3.56	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Put		1,364.00000	1,333,000	3.19	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.25	Call		406.00000	415,000	3.19	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.50	Call		748.00000	763,000	3.24	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.50	Put		865.00000	840,000	3.24	0.00	0	1,500.00
R157	On	03/05/2012	Bond Future	6.75	Call		1,222.00000	1,244,000	3.29	0.00	0	0.00
R157	On	03/05/2012	Bond Future	6.75	Put		505.00000	487,000	3.29	0.00	0	1,500.00
R157	On	02/08/2012	Bond Future			6.55700	6.56900		3.91	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Call		4,545.00000	4,576,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.00	Put		216.00000	210,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Call		4,675.00000	4,706,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	8.05	Put		198.00000	192,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Call		4,416.00000	4,446,000	4.22	0.00	0	0.00
R157	On	02/08/2012	Bond Future	7.95	Put		235.00000	228,000	4.22	0.00	0	0.00
R157	On	01/11/2012	Bond Future			6.59000	6.60400		4.06	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Call		2,336.00000	2,358,000	4.16	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.00	Put		1,215.00000	1,197,000	4.16	0.00	0	0.00
R157	On	01/11/2012	Bond Future	7.05	Call		2,429.00000	2,451,000	4.18	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R157	On	01/11/2012	Bond Future	7.05	Put		1,167.00000	1,150,000	4.18	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Call		2,245.00000	2,266,000	4.14	0.00	0	0.00
R157	On	01/11/2012	Bond Future	6.95	Put		1,265.00000	1,246,000	4.14	0.00	0	0.00
R157	On	07/02/2013	Bond Future			6.60000	6.61500			0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Call		347.00000	386,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.75	Put		0.00000	0,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Call		476.00000	515,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.80	Put		0.00000	0,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Call		219.00000	258,000		0.00	0	0.00
R157	On	07/02/2013	Bond Future	6.70	Put		0.00000	0,000		0.00	0	0.00
R157	On	15/09/2015	Price Contribution			100.00000	100.00000			0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R157/R:On	15/09/2015	Price Contribution			100.00000	100.00000				0.00	0	0.00
R186	On	02/02/2012	Bond Future			8.17800	8.17400		12.24	1,039,273,692.60	8,580	23,921.00
R186	On	02/02/2012	Bond Future	9.00	Call		7,647.00000	7,608,000	12.58	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	12.58	0.00	0	100.00
R186	On	02/02/2012	Bond Future	9.05	Call		8,086.00000	8,048,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	12.61	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Call		7,204.00000	7,165,000	12.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	12.55	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Put		4,219.00000	4,258,000	11.73	0.00	0	0.00
R186	On	02/02/2012	Bond Future	7.75	Call		0.00000	0,000	11.73	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	6.75	Put		15,046.00000	15,085,000	11.56	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/02/2012	Bond Future	6.75	Call		0.00000	0,000	11.56	0.00	0	6,000.00
R186	On	02/02/2012	Bond Future	8.00	Put		1,766.00000	1,769,000	11.90	0.00	0	0.00
R186	On	02/02/2012	Bond Future	8.00	Call		60.00000	24,000	11.90	0.00	0	100.00
R186	On	02/02/2012	Bond Future	13.25	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	13.25	Call		37,496.00000	37,457,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Call		109,270.00000	109,231,000	12.92	0.00	0	0.00
R186	On	02/02/2012	Bond Future	98.00	Put		0.00000	0,000	12.92	0.00	0	0.00
R186	On	03/05/2012	Bond Future			8.25600	8.25200		12.23	1,053,794,742.00	8,580	23,359.00
R186	On	03/05/2012	Bond Future	9.00	Call		7,603.00000	7,560,000	12.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.00	Put		777.00000	772,000	12.61	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Call		7,963.00000	7,921,000	12.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future	9.05	Put		701.00000	697,000	12.65	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Call		7,247.00000	7,205,000	12.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.95	Put		859.00000	855,000	12.57	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Put		5,001.00000	5,012,000	11.84	0.00	0	0.00
R186	On	03/05/2012	Bond Future	7.90	Call		1,581.00000	1,554,000	11.84	0.00	0	2,250.00
R186	On	03/05/2012	Bond Future	8.20	Put		3,253.00000	3,256,000	12.03	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.20	Call		2,756.00000	2,721,000	12.03	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.50	Call		4,319.00000	4,279,000	12.23	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.50	Put		1,991.00000	1,989,000	12.23	0.00	0	750.00
R186	On	03/05/2012	Bond Future	8.85	Call		6,550.00000	6,508,000	12.50	0.00	0	0.00
R186	On	03/05/2012	Bond Future	8.85	Put		1,047.00000	1,043,000	12.50	0.00	0	2,250.00
R186	On	02/08/2012	Bond Future			8.32200	8.31700		14.02	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Call		7,006.00000	6,963,000	14.31	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.75	Put		3,054.00000	3,057,000	14.31	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186	On	02/08/2012	Bond Future	8.80	Call		7,298.00000	7,255,000	14.37	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.80	Put		2,902.00000	2,905,000	14.37	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Call		6,718.00000	6,676,000	14.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.70	Put		3,212.00000	3,217,000	14.25	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Put		0.00000	5,051,000	13.88	0.00	0	0.00
R186	On	02/08/2012	Bond Future	8.25	Call		0.00000	4,375,000	13.88	38,281,250.00	8,750	8,750.00
R186	On	01/11/2012	Bond Future			8.38700	8.38300		14.34	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Call		7,857.00000	7,824,000	14.62	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.75	Put		4,554.00000	4,558,000	14.62	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Call		8,129.00000	8,096,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.80	Put		4,386.00000	4,390,000	14.68	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Call		7,588.00000	7,556,000	14.56	0.00	0	0.00
R186	On	01/11/2012	Bond Future	8.70	Put		4,727.00000	4,732,000	14.56	0.00	0	0.00
R186	On	07/02/2013	Bond Future			8.45000	8.44500			0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Call		494.00000	449,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.50	Put		0.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Call		941.00000	896,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.55	Put		0.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Call		45.00000	0,000		0.00	0	0.00
R186	On	07/02/2013	Bond Future	8.45	Put		0.00000	0,000		0.00	0	0.00
R186	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00
R186/R	On	21/12/2026	Price Contribution			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R186/R:On	21/12/2026	Price Contribution				100.00000	100.00000			0.00	0	0.00
R189	On	02/02/2012	Bond Future			218.90895	218.92356			0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Call		924.00000	909,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Call		874.00000	859,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	218.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Call		974.00000	959,000		0.00	0	0.00
R189	On	02/02/2012	Bond Future	217.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future			215.67105	215.68653			0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Call		687.00000	671,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.00	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Call		637.00000	621,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	215.05	Put		0.00000	0,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Call		737.00000	721,000		0.00	0	0.00
R189	On	03/05/2012	Bond Future	214.95	Put		0.00000	0,000		0.00	0	0.00
R189	On	01/04/2013	Price Contribution			100.00000	100.00000			0.00	0	0.00
R197	On	02/02/2012	Bond Future			248.86045	248.63336			0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Call		11,633.00000	11,860,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Call		11,583.00000	11,810,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	237.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Call		11,683.00000	11,910,000		0.00	0	0.00
R197	On	02/02/2012	Bond Future	236.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future			252.34935	252.11959			0.00	0	965.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R197	On	03/05/2012	Bond Future	251.00	Call		1,120.00000	1,349,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.00	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Call		1,070.00000	1,299,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	251.05	Put		0.00000	0,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Call		1,170.00000	1,399,000		0.00	0	0.00
R197	On	03/05/2012	Bond Future	250.95	Put		0.00000	0,000		0.00	0	0.00
R197	On	07/12/2023	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201	On	02/02/2012	Bond Future			6.01200	6.02300		2.55	72,529,074.50	670	3,074.00
R201	On	02/02/2012	Bond Future	8.25	Call		5,837.00000	5,867,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.25	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Call		5,964.00000	5,994,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.30	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Call		5,711.00000	5,741,000	2.64	0.00	0	0.00
R201	On	02/02/2012	Bond Future	8.20	Put		0.00000	0,000	2.64	0.00	0	0.00
R201	On	03/05/2012	Bond Future			6.04800	6.05900		2.64	36,772,561.40	335	968.00
R201	On	03/05/2012	Bond Future	7.75	Call		4,105.00000	4,132,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.75	Put		2.00000	2,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Call		4,223.00000	4,250,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.80	Put		2.00000	2,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Call		3,987.00000	4,014,000	2.85	0.00	0	0.00
R201	On	03/05/2012	Bond Future	7.70	Put		3.00000	2,000	2.85	0.00	0	0.00
R201	On	02/08/2012	Bond Future			6.03700	6.04900		3.18	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Call		3,349.00000	3,372,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.50	Put		131.00000	127,000	3.44	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R201	On	02/08/2012	Bond Future	7.55	Call		3,446.00000	3,470,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.55	Put		120.00000	117,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Call		3,252.00000	3,275,000	3.44	0.00	0	0.00
R201	On	02/08/2012	Bond Future	7.45	Put		143.00000	139,000	3.44	0.00	0	0.00
R201	On	01/11/2012	Bond Future			6.00900	6.02200		3.30	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Call		1,813.00000	1,828,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.50	Put		846.00000	835,000	3.39	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Call		1,883.00000	1,897,000	3.41	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.55	Put		816.00000	803,000	3.41	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Call		1,746.00000	1,760,000	3.37	0.00	0	0.00
R201	On	01/11/2012	Bond Future	6.45	Put		880.00000	867,000	3.37	0.00	0	0.00
R201	On	07/02/2013	Bond Future			5.92100	5.93600			0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Call		560.00000	587,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.25	Put		0.00000	0,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Call		649.00000	675,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.30	Put		0.00000	0,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Call		471.00000	498,000		0.00	0	0.00
R201	On	07/02/2013	Bond Future	6.20	Put		0.00000	0,000		0.00	0	0.00
R201	On	22/12/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R201/R:On	22/12/2014	Price Contribution			100.00000	100.00000				0.00	0	0.00
R202	On	02/02/2012	Bond Future			186.96660	186.96660			0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Call		9,967.00000	9,967,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.00	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	177.05	Call		9,917.00000	9,917,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R202	On	02/02/2012	Bond Future	177.05	Put		0.00000	0,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Call		10,017.00000	10,017,000		0.00	0	0.00
R202	On	02/02/2012	Bond Future	176.95	Put		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future			189.58765	189.58824			0.00	0	36,343.00
R202	On	03/05/2012	Bond Future	190.00	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.00	Put		412.00000	412,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	190.05	Put		462.00000	462,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Call		0.00000	0,000		0.00	0	0.00
R202	On	03/05/2012	Bond Future	189.95	Put		362.00000	362,000		0.00	0	0.00
R202	On	07/12/2033	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203	On	02/02/2012	Bond Future			7.14400	7.14500		5.78	238,602,039.34	2,203	1,720.00
R203	On	02/02/2012	Bond Future	8.75	Call		7,208.00000	7,213,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.75	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Call		7,423.00000	7,428,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.80	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Call		6,993.00000	6,998,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	8.70	Put		0.00000	0,000	6.11	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Put		932.00000	919,000	5.68	0.00	0	0.00
R203	On	02/02/2012	Bond Future	6.95	Call		12.00000	4,000	5.68	0.00	0	2,640.00
R203	On	02/02/2012	Bond Future	7.20	Put		119.00000	82,000	5.76	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.20	Call		377.00000	344,000	5.76	0.00	0	880.00
R203	On	02/02/2012	Bond Future	7.35	Call		967.00000	964,000	5.82	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.35	Put		11.00000	3,000	5.82	0.00	0	880.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	02/02/2012	Bond Future	7.95	Call		3,695.00000	3,699,000	6.01	0.00	0	0.00
R203	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	6.01	0.00	0	2,640.00
R203	On	03/05/2012	Bond Future			7.22800	7.22900		5.90	229,718,992.74	2,174	3,536.00
R203	On	03/05/2012	Bond Future	8.75	Call		6,600.00000	6,604,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.75	Put		29.00000	28,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Call		6,803.00000	6,807,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.80	Put		25.00000	24,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Call		6,398.00000	6,401,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	8.70	Put		35.00000	33,000	6.38	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Put		1,821.00000	1,811,000	5.74	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.00	Call		785.00000	780,000	5.74	0.00	0	4,200.00
R203	On	03/05/2012	Bond Future	7.15	Put		1,426.00000	1,417,000	5.79	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.15	Call		1,070.00000	1,066,000	5.79	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.45	Call		1,808.00000	1,805,000	5.88	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.45	Put		820.00000	813,000	5.88	0.00	0	1,400.00
R203	On	03/05/2012	Bond Future	7.80	Call		2,921.00000	2,919,000	6.04	0.00	0	0.00
R203	On	03/05/2012	Bond Future	7.80	Put		392.00000	386,000	6.04	0.00	0	4,200.00
R203	On	02/08/2012	Bond Future			7.29100	7.29100		6.83	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Call		5,572.00000	5,568,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.50	Put		523.00000	519,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Call		5,738.00000	5,734,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.55	Put		487.00000	483,000	7.32	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Call		5,403.00000	5,399,000	7.30	0.00	0	0.00
R203	On	02/08/2012	Bond Future	8.45	Put		557.00000	553,000	7.30	0.00	0	0.00
R203	On	01/11/2012	Bond Future			7.35700	7.35800		6.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R203	On	01/11/2012	Bond Future	7.75	Call		3,392.00000	3,390,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.75	Put		1,795.00000	1,789,000	6.97	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Call		3,521.00000	3,520,000	7.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.80	Put		1,723.00000	1,718,000	7.00	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Call		3,264.00000	3,263,000	6.94	0.00	0	0.00
R203	On	01/11/2012	Bond Future	7.70	Put		1,869.00000	1,864,000	6.94	0.00	0	0.00
R203	On	07/02/2013	Bond Future			7.41800	7.41800			0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.50	Put		3,661.00000	3,661,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.55	Put		3,457.00000	3,457,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Call		0.00000	0,000		0.00	0	0.00
R203	On	07/02/2013	Bond Future	6.45	Put		3,865.00000	3,865,000		0.00	0	0.00
R203	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R203/R	On	15/09/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204	On	02/02/2012	Bond Future			7.43400	7.43500		7.21	189,763,779.84	1,824	3,450.00
R204	On	02/02/2012	Bond Future	9.00	Call		8,041.00000	8,047,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Call		8,285.00000	8,290,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Call		7,797.00000	7,802,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.61	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Put		1,025.00000	1,007,000	7.00	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.25	Call		19.00000	7,000	7.00	0.00	0	540.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	02/02/2012	Bond Future	8.00	Call		2,998.00000	3,003,000	7.31	0.00	0	0.00
R204	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	7.31	0.00	0	540.00
R204	On	02/02/2012	Bond Future	7.50	Call		478.00000	440,000	7.10	0.00	0	0.00
R204	On	02/02/2012	Bond Future	7.50	Put		127.00000	84,000	7.10	0.00	0	0.00
R204	On	03/05/2012	Bond Future			7.51900	7.52000		7.30	150,228,440.00	1,424	3,126.00
R204	On	03/05/2012	Bond Future	8.75	Call		6,294.00000	6,296,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.75	Put		115.00000	112,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Call		6,520.00000	6,522,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.80	Put		100.00000	97,000	7.84	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Call		6,067.00000	6,069,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	8.70	Put		130.00000	127,000	7.81	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Put		3,278.00000	3,268,000	7.00	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.00	Call		518.00000	513,000	7.00	0.00	0	550.00
R204	On	03/05/2012	Bond Future	7.75	Call		2,219.00000	2,214,000	7.30	0.00	0	0.00
R204	On	03/05/2012	Bond Future	7.75	Put		1,027.00000	1,017,000	7.30	0.00	0	550.00
R204	On	02/08/2012	Bond Future			7.58800	7.58900		8.44	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Call		5,382.00000	5,381,000	8.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.50	Put		913.00000	907,000	8.90	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Call		5,568.00000	5,567,000	8.93	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.55	Put		860.00000	854,000	8.93	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Call		5,198.00000	5,196,000	8.87	0.00	0	0.00
R204	On	02/08/2012	Bond Future	8.45	Put		968.00000	960,000	8.87	0.00	0	0.00
R204	On	01/11/2012	Bond Future			7.65700	7.65800		8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Call		3,958.00000	3,956,000	8.51	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.00	Put		2,310.00000	2,303,000	8.51	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R204	On	01/11/2012	Bond Future	8.05	Call		4,108.00000	4,105,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	8.05	Put		2,222.00000	2,214,000	8.54	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Call		3,817.00000	3,815,000	8.49	0.00	0	0.00
R204	On	01/11/2012	Bond Future	7.95	Put		2,408.00000	2,401,000	8.49	0.00	0	0.00
R204	On	07/02/2013	Bond Future			7.72000	7.72100			0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Call		1,295.00000	1,300,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Call		1,525.00000	1,530,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Call		1,064.00000	1,069,000		0.00	0	0.00
R204	On	07/02/2013	Bond Future	7.95	Put		0.00000	0,000		0.00	0	0.00
R204	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R204/R	On	21/12/2018	Price Contribution			100.00000	100.00000			0.00	0	0.00
R206	On	02/02/2012	Bond Future			5.89200	5.89300		1.61	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Call		3,784.00000	3,786,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.00	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Call		3,872.00000	3,874,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	8.05	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Call		3,697.00000	3,698,000	1.62	0.00	0	0.00
R206	On	02/02/2012	Bond Future	7.95	Put		0.00000	0,000	1.62	0.00	0	0.00
R206	On	03/05/2012	Bond Future			5.93100	5.93200		1.69	0.00	0	300.00
R206	On	03/05/2012	Bond Future	7.50	Call		2,486.00000	2,488,000	1.77	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	03/05/2012	Bond Future	7.50	Put		1.00000	1,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Call		2,564.00000	2,566,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.55	Put		1.00000	1,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Call		2,409.00000	2,410,000	1.77	0.00	0	0.00
R206	On	03/05/2012	Bond Future	7.45	Put		2.00000	1,000	1.77	0.00	0	0.00
R206	On	02/08/2012	Bond Future			5.89600	5.89600		2.02	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Call		1,936.00000	1,935,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.25	Put		90.00000	89,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Call		1,995.00000	1,995,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.30	Put		82.00000	82,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Call		1,877.00000	1,876,000	2.15	0.00	0	0.00
R206	On	02/08/2012	Bond Future	7.20	Put		98.00000	97,000	2.15	0.00	0	0.00
R206	On	01/11/2012	Bond Future			5.81100	5.81000		2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Call		869.00000	867,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.00	Put		650.00000	650,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Call		904.00000	902,000	2.10	0.00	0	0.00
R206	On	01/11/2012	Bond Future	6.05	Put		628.00000	627,000	2.10	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Call		837.00000	835,000	2.09	0.00	0	0.00
R206	On	01/11/2012	Bond Future	5.95	Put		676.00000	675,000	2.09	0.00	0	0.00
R206	On	07/02/2013	Bond Future			5.57600	5.57300			0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Call		383.00000	381,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.00	Put		0.00000	0,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Call		428.00000	425,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	6.05	Put		0.00000	0,000		0.00	0	0.00
R206	On	07/02/2013	Bond Future	5.95	Call		339.00000	336,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	07/02/2013	Bond Future	5.95	Put		0.00000	0,000		0.00	0	0.00
R206	On	15/01/2014	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207	On	02/02/2012	Bond Future			7.67900	7.68000		7.43	1,509,584,270.88	15,414	18,047.00
R207	On	02/02/2012	Bond Future	9.00	Call		7,257.00000	7,263,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Call		7,518.00000	7,524,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Call		6,995.00000	7,000,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	7.90	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Put		1,927.00000	1,922,000	7.23	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.35	Call		0.00000	0,000	7.23	0.00	0	1,920.00
R207	On	02/02/2012	Bond Future	7.65	Put		357.00000	308,000	7.38	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.65	Call		184.00000	140,000	7.38	0.00	0	640.00
R207	On	02/02/2012	Bond Future	7.85	Call		995.00000	988,000	7.48	0.00	0	0.00
R207	On	02/02/2012	Bond Future	7.85	Put		20.00000	8,000	7.48	0.00	0	640.00
R207	On	02/02/2012	Bond Future	8.50	Call		4,591.00000	4,596,000	7.78	0.00	0	0.00
R207	On	02/02/2012	Bond Future	8.50	Put		0.00000	0,000	7.78	0.00	0	1,920.00
R207	On	03/05/2012	Bond Future			7.76600	7.76700		8.48	1,459,944,990.23	14,701	24,935.00
R207	On	03/05/2012	Bond Future	8.75	Call		5,555.00000	5,556,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.75	Put		236.00000	232,000	8.91	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Call		5,789.00000	5,790,000	8.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.80	Put		210.00000	205,000	8.94	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Call		5,322.00000	5,323,000	8.88	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.70	Put		265.00000	260,000	8.88	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	03/05/2012	Bond Future	7.45	Put		2,719.00000	2,707,000	8.23	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.45	Call		922.00000	916,000	8.23	0.00	0	2,400.00
R207	On	03/05/2012	Bond Future	7.65	Put		2,027.00000	2,015,000	8.32	0.00	0	0.00
R207	On	03/05/2012	Bond Future	7.65	Call		1,369.00000	1,362,000	8.32	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.00	Call		2,419.00000	2,414,000	8.48	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.00	Put		1,124.00000	1,114,000	8.48	0.00	0	800.00
R207	On	03/05/2012	Bond Future	8.30	Call		3,562.00000	3,559,000	8.65	0.00	0	0.00
R207	On	03/05/2012	Bond Future	8.30	Put		632.00000	623,000	8.65	0.00	0	2,400.00
R207	On	02/08/2012	Bond Future			7.83900	7.83900		9.72	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Call		5,809.00000	5,803,000	10.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.75	Put		1,005.00000	999,000	10.29	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Call		6,008.00000	6,002,000	10.33	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.80	Put		949.00000	943,000	10.33	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Call		5,612.00000	5,606,000	10.25	0.00	0	0.00
R207	On	02/08/2012	Bond Future	8.70	Put		1,064.00000	1,058,000	10.25	0.00	0	0.00
R207	On	01/11/2012	Bond Future			7.90800	7.90800		9.93	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Call		4,396.00000	4,390,000	10.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.25	Put		2,609.00000	2,603,000	10.11	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Call		4,555.00000	4,549,000	10.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.30	Put		2,510.00000	2,504,000	10.15	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Call		4,239.00000	4,233,000	10.07	0.00	0	0.00
R207	On	01/11/2012	Bond Future	8.20	Put		2,710.00000	2,704,000	10.07	0.00	0	0.00
R207	On	07/02/2013	Bond Future			7.97400	7.97400			0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Call		1,400.00000	1,400,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.25	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R207	On	07/02/2013	Bond Future	8.30	Call		1,651.00000	1,651,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.30	Put		0.00000	0,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Call		1,148.00000	1,148,000		0.00	0	0.00
R207	On	07/02/2013	Bond Future	8.20	Put		0.00000	0,000		0.00	0	0.00
R207	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R207/R	On	15/01/2020	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208	On	02/02/2012	Bond Future			7.72400	7.72400		7.83	181,975,444.24	1,894	8,905.00
R208	On	02/02/2012	Bond Future	9.00	Call		7,521.00000	7,521,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.00	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Call		7,800.00000	7,800,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	8.37	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Call		7,241.00000	7,241,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.95	Put		0.00000	0,000	8.34	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Put		1,723.00000	1,722,000	7.53	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.45	Call		1.00000	0,000	7.53	0.00	0	2,880.00
R208	On	02/02/2012	Bond Future	7.70	Put		348.00000	300,000	7.66	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.70	Call		199.00000	151,000	7.66	0.00	0	960.00
R208	On	02/02/2012	Bond Future	7.90	Call		1,101.00000	1,091,000	7.77	0.00	0	0.00
R208	On	02/02/2012	Bond Future	7.90	Put		15.00000	5,000	7.77	0.00	0	960.00
R208	On	02/02/2012	Bond Future	8.55	Call		4,959.00000	4,959,000	8.13	0.00	0	0.00
R208	On	02/02/2012	Bond Future	8.55	Put		0.00000	0,000	8.13	0.00	0	2,880.00
R208	On	03/05/2012	Bond Future			7.80100	7.80200		9.35	260,860,357.88	2,774	9,269.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	03/05/2012	Bond Future	9.00	Call		7,051.00000	7,053,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.00	Put		132.00000	128,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Call		7,307.00000	7,310,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	9.05	Put		114.00000	111,000	9.98	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Call		6,793.00000	6,795,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.95	Put		150.00000	146,000	9.95	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Put		2,828.00000	2,815,000	9.09	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.50	Call		975.00000	968,000	9.09	0.00	0	3,000.00
R208	On	03/05/2012	Bond Future	7.70	Put		2,084.00000	2,071,000	9.19	0.00	0	0.00
R208	On	03/05/2012	Bond Future	7.70	Call		1,463.00000	1,456,000	9.19	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.05	Call		2,614.00000	2,609,000	9.38	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.05	Put		1,126.00000	1,115,000	9.38	0.00	0	1,000.00
R208	On	03/05/2012	Bond Future	8.35	Call		3,865.00000	3,862,000	9.57	0.00	0	0.00
R208	On	03/05/2012	Bond Future	8.35	Put		616.00000	607,000	9.57	0.00	0	3,000.00
R208	On	02/08/2012	Bond Future			7.86600	7.86600		10.72	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Call		6,185.00000	6,178,000	11.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.75	Put		1,133.00000	1,126,000	11.40	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Call		6,398.00000	6,392,000	11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.80	Put		1,070.00000	1,064,000	11.44	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Call		5,973.00000	5,967,000	11.35	0.00	0	0.00
R208	On	02/08/2012	Bond Future	8.70	Put		1,197.00000	1,191,000	11.35	0.00	0	0.00
R208	On	01/11/2012	Bond Future			7.93100	7.93100		10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Call		4,504.00000	4,498,000	10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.25	Put		2,685.00000	2,679,000	10.96	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.30	Call		4,678.00000	4,672,000	11.00	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R208	On	01/11/2012	Bond Future	8.30	Put		2,578.00000	2,572,000	11.00	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Call		4,340.00000	4,334,000	10.94	0.00	0	0.00
R208	On	01/11/2012	Bond Future	8.20	Put		2,803.00000	2,797,000	10.94	0.00	0	0.00
R208	On	07/02/2013	Bond Future			7.99100	7.99200			0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Call		45.00000	51,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.00	Put		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Call		325.00000	331,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	8.05	Put		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Call		0.00000	0,000		0.00	0	0.00
R208	On	07/02/2013	Bond Future	7.95	Put		237.00000	231,000		0.00	0	0.00
R208	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R208/R	On	31/03/2021	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209	On	02/02/2012	Bond Future			8.60800	8.59400		16.61	53,072,291.18	677	1,199.00
R209	On	02/02/2012	Bond Future	9.00	Call		3,211.00000	3,096,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.00	Put		1.00000	0,000	16.83	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Call		3,591.00000	3,476,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	16.87	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Call		2,830.00000	2,713,000	16.79	0.00	0	0.00
R209	On	02/02/2012	Bond Future	8.95	Put		3.00000	1,000	16.79	0.00	0	0.00
R209	On	03/05/2012	Bond Future			8.67600	8.66200		16.59	41,229,010.80	540	2,042.00
R209	On	03/05/2012	Bond Future	9.00	Call		4,101.00000	4,013,000	16.83	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	03/05/2012	Bond Future	9.00	Put		1,448.00000	1,473,000	16.83	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Call		4,357.00000	4,266,000	16.88	0.00	0	0.00
R209	On	03/05/2012	Bond Future	9.05	Put		1,324.00000	1,346,000	16.88	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Call		3,852.00000	3,766,000	16.78	0.00	0	0.00
R209	On	03/05/2012	Bond Future	8.95	Put		1,582.00000	1,609,000	16.78	0.00	0	0.00
R209	On	02/08/2012	Bond Future			8.73500	8.72000		19.03	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Call		6,496.00000	6,404,000	19.40	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.25	Put		2,447.00000	2,475,000	19.40	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Call		6,740.00000	6,648,000	19.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.30	Put		2,327.00000	2,355,000	19.47	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Call		6,254.00000	6,164,000	19.33	0.00	0	0.00
R209	On	02/08/2012	Bond Future	9.20	Put		2,572.00000	2,602,000	19.33	0.00	0	0.00
R209	On	01/11/2012	Bond Future			8.79400	8.77800		19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Call		5,949.00000	5,866,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.00	Put		4,229.00000	4,272,000	19.45	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Call		6,168.00000	6,083,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	9.05	Put		4,069.00000	4,110,000	19.53	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Call		5,743.00000	5,662,000	19.41	0.00	0	0.00
R209	On	01/11/2012	Bond Future	8.95	Put		4,405.00000	4,450,000	19.41	0.00	0	0.00
R209	On	07/02/2013	Bond Future			8.85200	8.83500			0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Call		1,270.00000	1,138,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Call		1,648.00000	1,516,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R209	On	07/02/2013	Bond Future	8.95	Call		889.00000	756,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R209	On	07/02/2013	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R209	On	31/03/2036	Price Contribution			6.25000	6.25000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R209/R	On	31/03/2036	Price Contribution			100.00000	100.00000			0.00	0	0.00
R210	On	02/02/2012	Bond Future			139.70223	139.88522			0.00	0	20.00
R210	On	02/02/2012	Bond Future	131.00	Call		8,885.00000	8,702,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Call		8,835.00000	8,652,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	131.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Call		8,935.00000	8,752,000		0.00	0	0.00
R210	On	02/02/2012	Bond Future	130.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future			139.90342	140.08916			0.00	0	735.00
R210	On	03/05/2012	Bond Future	139.00	Call		1,089.00000	903,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.00	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Call		1,039.00000	853,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	139.05	Put		0.00000	0,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Call		1,139.00000	953,000		0.00	0	0.00
R210	On	03/05/2012	Bond Future	138.95	Put		0.00000	0,000		0.00	0	0.00
R210	On	31/03/2028	Price Contribution			100.00000	100.00000			0.00	0	0.00
R211	On	02/02/2012	Bond Future			116.65022	116.65466			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R211	On	02/02/2012	Bond Future	110.50	Call		6,155.00000	6,150,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.50	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Call		6,105.00000	6,100,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.55	Put		0.00000	0,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Call		6,205.00000	6,200,000		0.00	0	0.00
R211	On	02/02/2012	Bond Future	110.45	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future			118.28560	118.29039			0.00	0	480.00
R211	On	03/05/2012	Bond Future	118.20	Call		90.00000	86,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.20	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Call		40.00000	36,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.25	Put		0.00000	0,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Call		140.00000	136,000		0.00	0	0.00
R211	On	03/05/2012	Bond Future	118.15	Put		0.00000	0,000		0.00	0	0.00
R211	On	31/01/2017	Price Contribution			100.00000	100.00000			0.00	0	0.00
R212	On	02/02/2012	Bond Future			114.48162	114.48222			1,144,816.20	10	0.00
R212	On	02/02/2012	Bond Future	108.50	Call		5,982.00000	5,982,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.50	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Call		5,932.00000	5,932,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.55	Put		0.00000	0,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Call		6,032.00000	6,032,000		0.00	0	0.00
R212	On	02/02/2012	Bond Future	108.45	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future			116.08651	116.08759			40,630,278.50	350	2,777.00
R212	On	03/05/2012	Bond Future	115.30	Call		788.00000	787,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.30	Put		0.00000	0,000		0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R212	On	03/05/2012	Bond Future	115.35	Call		738.00000	737,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.35	Put		0.00000	0,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Call		838.00000	837,000		0.00	0	0.00
R212	On	03/05/2012	Bond Future	115.25	Put		0.00000	0,000		0.00	0	0.00
R212	On	31/01/2022	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213	On	02/02/2012	Bond Future			8.59400	8.57900		14.93	42,987,324.42	487	487.00
R213	On	02/02/2012	Bond Future	9.00	Call		3,380.00000	3,255,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.00	Put		1.00000	0,000	15.13	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Call		3,767.00000	3,643,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	9.05	Put		0.00000	0,000	15.17	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Call		2,990.00000	2,865,000	15.09	0.00	0	0.00
R213	On	02/02/2012	Bond Future	8.95	Put		2.00000	1,000	15.09	0.00	0	0.00
R213	On	03/05/2012	Bond Future			8.66700	8.65200		14.91	7,909,410.20	92	92.00
R213	On	03/05/2012	Bond Future	9.25	Call		5,579.00000	5,474,000	15.35	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.25	Put		906.00000	923,000	15.35	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Call		5,868.00000	5,761,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.30	Put		822.00000	837,000	15.39	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Call		5,294.00000	5,191,000	15.31	0.00	0	0.00
R213	On	03/05/2012	Bond Future	9.20	Put		997.00000	1,016,000	15.31	0.00	0	0.00
R213	On	02/08/2012	Bond Future			8.73000	8.71500		17.11	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Call		6,618.00000	6,526,000	17.45	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.25	Put		2,473.00000	2,501,000	17.45	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Call		6,868.00000	6,775,000	17.52	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.30	Put		2,351.00000	2,378,000	17.52	0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R213	On	02/08/2012	Bond Future	9.20	Call		6,369.00000	6,279,000	17.38	0.00	0	0.00
R213	On	02/08/2012	Bond Future	9.20	Put		2,598.00000	2,629,000	17.38	0.00	0	0.00
R213	On	01/11/2012	Bond Future			8.79600	8.78000		17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Call		6,018.00000	5,935,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.00	Put		4,298.00000	4,342,000	17.49	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Call		6,241.00000	6,157,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	9.05	Put		4,138.00000	4,181,000	17.56	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Call		5,809.00000	5,727,000	17.46	0.00	0	0.00
R213	On	01/11/2012	Bond Future	8.95	Put		4,476.00000	4,520,000	17.46	0.00	0	0.00
R213	On	07/02/2013	Bond Future			8.86200	8.84500			0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Call		1,200.00000	1,067,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.00	Put		0.00000	0,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Call		1,582.00000	1,449,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	9.05	Put		0.00000	0,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Call		816.00000	683,000		0.00	0	0.00
R213	On	07/02/2013	Bond Future	8.95	Put		0.00000	0,000		0.00	0	0.00
R213	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R213/R	On	28/02/2031	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
R214/R	On	28/02/2041	Price Contribution			100.00000	100.00000			0.00	0	0.00
TRT1	On	02/02/2012	Index Future			368.90200	367.21500			0.00	0	0.00
YUAN/F	On	19/03/2012	Foreign Exchange Future			1.24320	1.24910		16.11	0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.20	Call		590.00000	541,000	15.44	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.20	Put		99.00000	109,000	15.44	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Call		286.00000	258,000	16.11	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.25	Put		295.00000	326,000	16.11	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Call		1,013.00000	956,000	15.31	0.00	0	0.00
YUAN/FO <sub>n</sub> 19/03/2012 Foreign Exchange Future	1.15	Put		22.00000	24,000	15.31	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future			1.25870	1.26550		16.64	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Call		1,257.00000	1,198,000	15.72	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.15	Put		102.00000	111,000	15.72	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Call		882.00000	830,000	15.89	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.20	Put		227.00000	243,000	15.89	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Call		1,707.00000	1,642,000	16.80	0.00	0	0.00
YUAN/FO <sub>n</sub> 18/06/2012 Foreign Exchange Future	1.10	Put		52.00000	55,000	16.80	0.00	0	0.00

**Total for Derivatives :**

**7,345,758,382.27**

**112,403**

**1,229,056.00**

**i-Bonds**

1BG4A <sub>1</sub> On 21/03/2012 Spot Bond			5.93000	5.93000			0.00	0	0.00
1BG4A <sub>2</sub> On 21/03/2012 Spot Bond			5.95000	5.95000			0.00	0	0.00
1BG4B On 21/03/2012 Spot Bond			6.02000	6.02000			0.00	0	0.00
1BG4C On 21/03/2012 Spot Bond			6.32000	6.32000			0.00	0	0.00
1BG4D On 21/03/2012 Spot Bond			7.35000	7.35000			0.00	0	0.00
1BG4E On 21/03/2012 Spot Bond			8.80000	8.80000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
1BG4F	On	21/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA02	On	28/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AA03	On	11/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB05	On	01/09/2012	Spot Bond			100.00000	100.00000			400,000,000,000.00	4,000,000	0.00
AB06	On	27/03/2015	Spot Bond			100.00000	100.00000			270,800,000,000.00	2,708,000	15,004,000.00
AB07	On	07/03/2014	Spot Bond			100.00000	100.00000			0.00	0	6,500,000.00
AB08	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
AB09	On	03/05/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCL1	On	22/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI1	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI2	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABCPI3	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN04	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN05	On	17/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN06	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABFN07	On	17/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABFN0	On	17/03/2020			100.00000	100.00000			0.00	0	0.00
ABFN0	On	17/03/2026			100.00000	100.00000			0.00	0	0.00
ABL10A	On	15/03/2015			100.00000	100.00000			0.00	0	3,000,000.00
ABL10E	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABL11A	On	29/09/2014			100.00000	100.00000			0.00	0	4,000.00
ABL11E	On	29/09/2014			100.00000	100.00000			0.00	0	0.00
ABL12E	On	08/03/2015			100.00000	100.00000			0.00	0	0.00
ABL13	On	11/10/2016			100.00000	100.00000			0.00	0	0.00
ABL6	On	18/06/2012			100.00000	100.00000			0.00	0	0.00
ABL7	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
ABL8A	On	19/09/2013			100.00000	100.00000		500,000,000.00		5,000	88,000.00
ABL8B	On	19/09/2013			100.00000	100.00000			0.00	0	0.00
ABL9	On	19/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC04	On	15/02/2012			100.00000	100.00000			0.00	0	0.00
ABLC0	On	07/05/2012			100.00000	100.00000			0.00	0	0.00
ABLI01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABLI02	On	08/05/2014			100.00000	100.00000			0.00	0	0.00
ABLI03	On	15/03/2015			100.00000	100.00000			0.00	0	0.00
ABLI04	On	11/10/2016			8.00000	8.00000		96,000,000,000.00		12,000,000	4,800,000.00
ABLS1	On	08/08/2012			100.00000	100.00000			0.00	0	0.00
ABLS2A	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS2E	On	13/07/2016			100.00000	100.00000			0.00	0	0.00
ABLS3	On	31/03/2018			9.58000	9.58000			0.00	0	0.00
ABN04	On	16/04/2012			100.00000	100.00000			0.00	0	0.00
ABN05	On	18/04/2021			100.00000	100.00000			0.00	0	0.00
ABN06	On	06/06/2012			100.00000	100.00000			0.00	0	0.00
ABN07	On	13/06/2015			100.00000	100.00000			0.00	0	0.00
ABN09	On	27/06/2023			100.00000	100.00000			0.00	0	0.00
ABN10	On	04/07/2012			100.00000	100.00000			0.00	0	0.00
ABN13	On	04/03/2013			100.00000	100.00000			0.00	0	0.00
ABN14	On	10/10/2033			100.00000	100.00000			0.00	0	0.00
ABN17	On	31/03/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABN23	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN32	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN33	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN34	On	29/01/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN35	On	04/03/2013	Spot Bond			6.82500	6.82500			0.00	0	0.00
ABN36	On	06/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN37	On	07/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN38	On	17/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN39	On	21/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN40	On	29/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN41	On	01/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN42	On	16/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN43	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABN44	On	14/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS10	On	17/03/2018	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	6,988,000.00
ABS5	On	01/05/2015	Spot Bond			100.00000	100.00000			1,400,000,000.00	14,000	6,935,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ABS6	On	01/06/2020	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
ABS7	On	11/09/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS9	On	17/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS11	On	11/06/2014	Spot Bond			4.00000	4.00000			0.00	0	0.00
ABS12	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS13	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ABS14	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL001	On	31/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL017	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL019	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL020	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL024	On	20/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL025	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL026	On	08/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL027	On	20/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL028	On	15/09/2015	Spot Bond			13.50000	13.50000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL029On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL033On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL036On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL038On	16/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL039On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL041On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL042On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL047On	22/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL053On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL054On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL066On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL068On	22/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL070On	31/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL071On	20/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL072On	31/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL073On	20/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL074On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL075On	20/09/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL076On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL077On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL078On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL080On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL081On	20/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL082On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL083On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL084On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL085On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL086On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL087On	30/07/2017	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL088On	20/12/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL089On	20/12/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ACL090On	20/12/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL091On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL092On	26/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL093On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL094On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL095On	20/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL096On	20/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL097On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL098On	20/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL099On	20/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL100On	20/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL101On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL102On	12/07/2013	Spot Bond			100.00000	100.00000		800,000,000.00	8,000,000	4,000,000.00	
ACL103On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL104On	20/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL105On	28/03/2012	Spot Bond			10.00000	100.00000			0.00	0	0.00
ACL106On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL107On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL108On	28/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL111On	03/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL112On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL114On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL115On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL116On	31/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL117On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL118On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL120On	26/01/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL121On	01/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL122On	20/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL123On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL124On	09/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL125On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL126On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL127On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL128On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL129On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL130On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL131On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL132On	27/01/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL133On	26/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL134On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL135On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL136On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL137On	02/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL138On	20/09/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL139On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL140On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL141On	30/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL142On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ACL143	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL144	On	20/12/2016	Spot Bond			100.00000	100.00000		16,000,000,000,000.00		160,000,000	160,000,000.00
ACL145	On	20/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL146	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL147	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL148	On	20/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ACL149	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB01	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB02	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ADB03	On	09/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
AER01	On	18/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1A	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1B	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AHF1C	On	21/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR01	On	15/03/2019	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	7,829,000.00
AIR01U	On	06/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
AIR02	On	30/04/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR02U	On	05/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR03	On	09/03/2016	Spot Bond			100.00000	100.00000			64,700,000,000.00	647,000	14,191,000.00
AIR03U	On	26/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIR04U	On	26/10/2029	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL01	On	30/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
AIRL02	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW10	On	01/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW11	On	01/10/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW2	On	02/10/2015	Spot Bond			100.00000	100.00000			0.00	0	2,000.00
BAW3	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW4	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW5	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW6	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW7	On	02/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAW8	On	02/10/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAW9	On	03/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA02	On	30/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA03	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA04	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA05	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA06	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA07	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA08	On	31/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA09	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA10	On	31/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA11	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA12	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA13	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA14	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BAYA15	On	30/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BAYA16	On	30/09/2016			8.00000	8.00000			0.00	0	0.00
BAYA17	On	30/09/2016			100.00000	100.00000			0.00	0	0.00
BAYA18	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA19	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYA20	On	30/09/2014			100.00000	100.00000			0.00	0	0.00
BAYB01	On	31/03/2012			100.00000	100.00000			0.00	0	0.00
BAYB02	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
BAYB03	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYC10	On	31/12/2016			100.00000	100.00000			0.00	0	0.00
BAYD10	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD20	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD30	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD40	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD50	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BAYD60	On	30/06/2035			100.00000	100.00000			0.00	0	0.00
BCP1	On	30/09/2014			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BCP2	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP53	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP54	On	07/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BCP55	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0202	On	31/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0205	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0206	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD0302	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310A	On	08/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310E	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD310C	On	18/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311A	On	08/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	04/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311C	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311I	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BD311E	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BD311F	On	20/09/2014			100.00000	100.00000			0.00	0	0.00
BEER0	On	19/07/2012			100.00000	100.00000		480,000,000,000.00		4,800,000	1,200,000.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22A	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22B	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22C	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22D	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG22Y	On	21/07/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32A	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32B	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32C	On	30/10/2016			100.00000	100.00000			0.00	0	0.00
BG32D	On	30/10/2016			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BG32Y	On	30/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID01	On	06/08/2014	Spot Bond			100.00000	100.00000			700,000,000.00	7,000	3,482,000.00
BID02	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BID03	On	14/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC14	On	26/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC16	On	17/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC17	On	03/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC18	On	24/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BIDC19	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A4	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A5	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1A6	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1B	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1C	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1D	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
BLG1E	On	21/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
BLG1F	On	21/11/2032	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BMWFO	On	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR04	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BSR05	On	01/07/2013	Spot Bond			100.00000	100.00000		160,000,000.00	160,000,000.00	1,600,000	800,000.00
BSR07	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
BUS01	On	30/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL03	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL04	On	18/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL05	On	02/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL06	On	02/11/2014	Spot Bond			100.00000	100.00000		400,000,000.00	400,000,000.00	4,000	4,281,000.00
CBL08	On	02/11/2016	Spot Bond			100.00000	100.00000		300,000,000.00	300,000,000.00	3,000	48,000.00
CBL09	On	29/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL10	On	06/05/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL11	On	06/05/2016	Spot Bond			100.00000	100.00000		300,000,000.00	300,000,000.00	3,000	12,192,000.00
CBL12	On	06/09/2018	Spot Bond			8.00000	8.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CBL13	On	01/02/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
CBL14	On	01/02/2019	Spot Bond			8.00000	8.00000			0.00	0	0.00
CCT01	On	23/06/2023	Spot Bond			100.00000	100.00000			0.00	0	100,000,000.00
CCT02	On	12/06/2024	Spot Bond			100.00000	100.00000			200,000,000,000.00	2,000,000	1,000,000.00
CCT03	On	15/03/2025	Spot Bond			100.00000	100.00000			13,200,000,000,000.00	132,000,000	33,000,000.00
CGR10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR6	On	18/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR7	On	22/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR8	On	22/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CGR9	On	15/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN100	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN101	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN103	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN104	On	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN108	On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN110	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN111On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN112On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN113On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN114On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN115On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN116On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN117On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN118On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN119On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN120On	20/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN121On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN123On	23/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN124On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN125On	16/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN126On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN127On	01/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN128On 20/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN129On 16/07/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN130On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN132On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN133On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN134On 20/08/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN135On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN136On 22/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN138On 31/08/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN140On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN141On 20/06/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN143On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN145On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN147On 19/04/2013 Spot Bond			13.64000	13.64000			0.00	0	0.00
CLN148On 15/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN149On 20/09/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN152	On	20/08/2013			100.00000	100.00000			0.00	0	0.00
CLN153	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
CLN154	On	20/03/2014			100.00000	100.00000			0.00	0	0.00
CLN156	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN157	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN158	On	19/04/2013			100.00000	100.00000			0.00	0	0.00
CLN159	On	14/02/2015			100.00000	100.00000			0.00	0	0.00
CLN161	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN162	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN163	On	20/09/2015			100.00000	100.00000			0.00	0	0.00
CLN164	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN165	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN166	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN167	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN168	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
CLN169	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN170On 20/12/2015 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN172On 30/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN173On 25/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN174On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN175On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN176On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN177On 31/03/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN178On 15/04/2014 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN179On 20/03/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN180On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN181On 26/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN182On 02/06/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN183On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN184On 01/07/2021 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN185On 15/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN186On 06/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN187	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN188	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN189	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN190	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
CLN191	On	23/08/2016			2.76000	2.76000			0.00	0	0.00
CLN192	On	24/08/2016			100.00000	100.00000			0.00	0	0.00
CLN193	On	29/08/2021			2.76000	2.76000			0.00	0	0.00
CLN194	On	31/08/2016			8.25000	8.25000			0.00	0	0.00
CLN195	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN196	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN197	On	15/06/2016			100.00000	100.00000			0.00	0	0.00
CLN198	On	13/09/2021			100.00000	100.00000			0.00	0	0.00
CLN199	On	13/09/2016			2.40000	2.40000			0.00	0	0.00
CLN200	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN201	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN202	On	20/03/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN203	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN204	On	20/04/2012			100.00000	100.00000			0.00	0	0.00
CLN205	On	24/03/2013			100.00000	100.00000			0.00	0	0.00
CLN206	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN207	On	21/03/2012			100.00000	100.00000			0.00	0	0.00
CLN208	On	30/03/2012			100.00000	100.00000			0.00	0	0.00
CLN209	On	20/03/2013			100.00000	100.00000			0.00	0	0.00
CLN210	On	20/06/2013			100.00000	100.00000			0.00	0	0.00
CLN211	On	20/12/2013			100.00000	100.00000			0.00	0	0.00
CLN212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
CLN213	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN214	On	12/10/2014			100.00000	100.00000			0.00	0	0.00
CLN215	On	17/10/2016			8.52000	8.52000			0.00	0	0.00
CLN216	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN217	On	11/10/2014			100.00000	100.00000			0.00	0	0.00
CLN218	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN219	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN22	On	11/04/2012			100.00000	100.00000			0.00	0	0.00
CLN220	On	20/10/2016			100.00000	100.00000			0.00	0	0.00
CLN221	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN222	On	20/10/2016			8.64500	8.64500			0.00	0	0.00
CLN223	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN224	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
CLN225	On	09/12/2016			100.00000	100.00000			0.00	0	0.00
CLN226	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN227	On	20/12/2016			100.00000	100.00000			0.00	0	0.00
CLN228	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN229	On	14/06/2013			100.00000	100.00000			0.00	0	0.00
CLN230	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN231	On	17/01/2015			100.00000	100.00000			0.00	0	0.00
CLN232	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
CLN34	On	15/06/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN39	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN40	On	07/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN42	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN44	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN46	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN47	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN48	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN49	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN50	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN51	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN52	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN54	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN55	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN56	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN57	On	30/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN58	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN59	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN61	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN71	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN72	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN78	On	19/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN81	On	18/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN85	On	20/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN88	On	28/04/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN89	On	02/03/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN90	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN91	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN92	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN93	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN94	On	20/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN95	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN96	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
CLN97	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLN99	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF01	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF02	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF03	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF04	On	10/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF05	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
CLNF06	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ02	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ03	On	26/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ04	On	05/06/2018	Spot Bond			100.00000	100.00000			1,100,000,000.00	11,000	2,318,000.00
COJ05	On	05/06/2023	Spot Bond			100.00000	100.00000			0.00	0	1,200,000.00
COJ06	On	09/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ07	On	23/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ10	On	18/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
COJ11	On	29/03/2012	Spot Bond			100.00000	100.00000			300,000,000,000.00	3,000,000	500,000.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
COJ12	On	17/02/2012			5.86800	5.86800			0.00	0	0.00
COJ13	On	18/04/2012			6.05000	6.05000			0.00	0	0.00
CPL001	On	05/03/2012			5.87500	5.87500			0.00	0	0.00
CPL002	On	29/11/2014			7.17500	7.17500			0.00	0	0.00
DENG2	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	28/09/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/04/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	12/02/2012			100.00000	100.00000			0.00	0	0.00
DENG2	On	30/09/2012			100.00000	100.00000			0.00	0	550,000,000.00
DENG3	On	01/08/2012			100.00000	100.00000			0.00	0	0.00
DRD02	On	01/10/2012			100.00000	100.00000			0.00	0	0.00
DV13	On	25/08/2013			100.00000	100.00000			0.00	0	0.00
DV21	On	15/06/2016			100.00000	100.00000			1,800,000,000,000.00	18,000,000	19,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
DV22	On	07/02/2020	Spot Bond			100.00000	100.00000			26,643,500,000,000.00	266,435,000	78,453,000.00
DV23	On	27/02/2023	Spot Bond			100.00000	100.00000			46,001,300,000,000.00	460,013,000	123,285,000.00
DVF12	On	13/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
E170	On	01/08/2020	Spot Bond			100.00000	100.00000			3,412,200,000,000.00	34,122,000	16,401,000.00
EDC01	On	04/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
EGL01	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EL15	On	29/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM01	On	28/07/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
EMM02	On	11/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
EPF001	On	19/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ149L	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ156L	On	07/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ160L	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ161L	On	13/02/2012	Spot Bond			6.16900	6.16900			0.00	0	0.00
EQ162L	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
EQ163L	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
EQ164L <sub>On</sub>	13/03/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ166L <sub>On</sub>	08/02/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ167L <sub>On</sub>	16/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQ168L <sub>On</sub>	30/04/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS01 <sub>On</sub>	18/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS02 <sub>On</sub>	01/07/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
EQS04 <sub>On</sub>	22/09/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3A <sub>On</sub>	17/11/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3B <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/11/2012	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERS3C <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2013	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2014	Spot Bond	100.00000	100.00000			0.00	0	0.00
ERSA1 <sub>On</sub>	17/08/2015	Spot Bond	100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ERSA1	On	17/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ES15	On	30/08/2015	Spot Bond			100.00000	100.00000		9,405,500,000,000.00		94,055,000	46,155,000.00
ES18	On	20/04/2018	Spot Bond			9.25000	9.25000		10,675,369,500,000.00		1,154,094,000	290,648,000.00
ES23	On	25/01/2023	Spot Bond			10.00000	10.00000		1,500,130,000,000.00		150,013,000	270,143,000.00
ES26	On	02/04/2026	Spot Bond			7.85000	7.85000		303,834,250,000.00		38,705,000	18,639,000.00
ES33	On	15/09/2033	Spot Bond			7.50000	7.50000		2,280,420,000,000.00		304,056,000	152,990,000.00
FR002L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR003L	On	02/08/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2A3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2B3	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FR2C3	On	15/08/2013	Spot Bond			8.37500	8.37500			0.00	0	0.00
FR2D3L	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB03	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	5,125,000.00
FRB05	On	21/12/2018	Spot Bond			100.00000	100.00000		1,400,000,000,000.00		14,000,000	7,000,000.00
FRB06	On	05/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB07	On	06/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRB08	On	10/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB09	On	10/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRB10	On	25/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBC2	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI01	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI07	On	07/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI22	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBI23	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	1,500,000.00
FRBI28	On	31/03/2028	Spot Bond			100.00000	100.00000			0.00	0	2,100,000.00
FRBI33	On	07/12/2033	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBN0	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRBZ01	On	30/11/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRBZ02	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
FRBZ03	On	10/12/2024			100.00000	100.00000			0.00	0	0.00
FRC04	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC08	On	29/04/2013			100.00000	100.00000			0.00	0	0.00
FRC11	On	26/05/2013			100.00000	100.00000			0.00	0	0.00
FRC17	On	03/06/2014			100.00000	100.00000			0.00	0	0.00
FRC29	On	22/07/2014			100.00000	100.00000			0.00	0	0.00
FRC37	On	20/06/2015			100.00000	100.00000			0.00	0	0.00
FRC40	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
FRC41	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
FRC42	On	25/11/2012			6.90500	6.90500			0.00	0	0.00
FRC46	On	10/09/2017			100.00000	100.00000			0.00	0	0.00
FRC47	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
FRC55	On	11/07/2013			100.00000	100.00000			0.00	0	0.00
FRC57	On	20/06/2014			100.00000	100.00000			0.00	0	0.00
FRC59	On	14/07/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC61	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC66	On	31/01/2022	Spot Bond			5.87500	5.87500			0.00	0	0.00
FRC67	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC68	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC69	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC70	On	20/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC71	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC72	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC73	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC74	On	20/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC75	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC76	On	28/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC77	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC78	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC79	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC80	On	15/06/2016	Spot Bond			4.73000	4.73000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRC81	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC82	On	15/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC83	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC84	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC85	On	20/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC86	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC87	On	20/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC88	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC89	On	20/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC90	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC91	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC92	On	20/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRC93	On	20/03/2013	Spot Bond			100.00000	100.00000		6,000,000,000,000.00		60,000,000	30,000,000.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2A	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRE2B	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2C	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2D	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2E	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2F	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRE2G	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRI15	On	14/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ13	On	01/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ14	On	20/07/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRJ16	On	21/01/2016	Spot Bond			100.00000	100.00000			90,000,000,000.00	900,000	300,000.00
FRJ18	On	21/02/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS35	On	23/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS36	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS37	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS43	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS46	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRS49	On	27/10/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS50	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS51	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS52	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS53	On	27/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS54	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS55	On	09/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS56	On	19/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS57	On	23/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS58	On	21/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS59	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS60	On	24/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS61	On	02/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS62	On	04/11/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS63	On	22/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRS64	On	26/01/2042	Spot Bond			2.00000	2.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
FRX14	On	01/09/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	1,755,000.00
FRX15	On	14/03/2015	Spot Bond			100.00000	100.00000			401,100,000,000.00	4,011,000	265,000.00
FRX16	On	21/02/2016	Spot Bond			9.00000	9.00000			0.00	0	0.00
FRX18	On	14/04/2018	Spot Bond			100.00000	100.00000			1,000,000,000,000.00	10,000,000	5,000,000.00
FRX24	On	10/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX31	On	21/02/2031	Spot Bond			100.00000	100.00000			0.00	0	0.00
FRX45	On	14/04/2045	Spot Bond			100.00000	100.00000			0.00	0	0.00
FTG1	On	05/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GFC2	On	27/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GOVEX	On	09/05/2047	Spot Bond			100.00000	100.00000			900,000.00	9	8.00
GPT11	On	29/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT12	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT13	On	01/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT14	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2A	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GPT2B	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GPT2C On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GR1A2 On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA28 On 01/09/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRA29 On 15/03/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB85 On 25/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRB86 On 26/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/01/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 06/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 15/02/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 12/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 18/04/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRD16 On 07/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDB1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRDC1 On 10/01/2018 Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1A On 18/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
GRN1BOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1COn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRN1DOn	18/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT01 On	08/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT02 On	13/05/2016	Spot Bond			100.00000	100.00000		8,000,000,000.00		80,000	1,000,000.00
GRT03 On	15/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT04 On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
GRT05 On	25/01/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
GSIZ16On	23/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1BOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HMS1COn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1COn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1DOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1EOn	19/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1FOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HMS1GOn	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
HWAY2On	31/07/2020	Spot Bond			100.00000	100.00000		5,442,300,000,000.00		54,423,000	27,871,000.00
HWAY2On	07/12/2023	Spot Bond			100.00000	100.00000		19,600,000,000,000.00		196,000,000	98,000,000.00
HWAY2On	07/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
HWAY3	On	31/07/2034	Spot Bond			100.00000	100.00000			3,760,400,000,000.00	37,604,000	18,603,000.00
HWAY3	On	31/07/2035	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBC01	On	16/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL01	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL03	On	15/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL05	On	12/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL06	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL09	On	08/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL11	On	12/03/2015	Spot Bond			100.00000	100.00000			2,000,000,000,000.00	20,000,000	10,000,000.00
IBL12	On	12/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL13	On	12/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL14	On	28/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL15	On	28/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL18	On	10/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL19	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL20	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IBL21	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL22	On	15/03/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL23	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL24	On	21/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL25	On	18/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL26	On	18/08/2014	Spot Bond			1.75000	1.75000			0.00	0	0.00
IBL28	On	18/08/2016	Spot Bond			8.27000	8.27000			0.00	0	0.00
IBL32	On	03/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL33	On	03/11/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL34	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IBL36	On	31/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
IC02	On	09/05/2012	Spot Bond			100.00000	100.00000			400,000,000.00	4,000	3,064,000.00
IDCP01	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP02	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IDCP03	On	31/01/2017	Spot Bond			5.00000	5.00000			7,500,000,000,000.00	1,500,000,000	1,000,000,000.00
IFM01	On	31/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IHL01	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IHL02	On	29/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH1D	On	09/12/2028	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A2	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2A3	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2B	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2C	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IKH2D	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN04	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN07	On	16/05/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IN09	On	01/02/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND132	On	10/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND147	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND204	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND205	On	31/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IND206	On	07/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND207	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
IND208	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
IND209	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
IND210	On	06/03/2012			100.00000	100.00000			0.00	0	0.00
IND211	On	13/03/2012			100.00000	100.00000			0.00	0	0.00
IND212	On	20/03/2012			100.00000	100.00000			0.00	0	0.00
IND213	On	27/03/2012			100.00000	100.00000			0.00	0	0.00
IND214	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
IND215	On	10/04/2012			100.00000	100.00000			0.00	0	0.00
IND216	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
IND217	On	24/04/2012			100.00000	100.00000		19,300,000,000,000.00	193,000,000	99,000,000.00	
IND218	On	02/05/2012			100.00000	100.00000		57,500,000,000,000.00	575,000,000	485,000,000.00	
IND219	On	08/05/2012			100.00000	100.00000		0.00	0	0.00	
IND220	On	15/05/2012			100.00000	100.00000		0.00	0	0.00	
IND221	On	22/05/2012			100.00000	100.00000		0.00	0	0.00	
IND222	On	29/05/2012			100.00000	100.00000		0.00	0	0.00	

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND223	On	05/06/2012			100.00000	100.00000			0.00	0	0.00
IND224	On	12/06/2012			100.00000	100.00000			0.00	0	0.00
IND225	On	19/06/2012			100.00000	100.00000			0.00	0	0.00
IND226	On	26/06/2012			100.00000	100.00000			0.00	0	0.00
IND227	On	03/07/2012			100.00000	100.00000			0.00	0	0.00
IND228	On	10/07/2012			100.00000	100.00000			0.00	0	0.00
IND229	On	17/07/2012			100.00000	100.00000			0.00	0	0.00
IND230	On	24/07/2012			100.00000	100.00000			0.00	0	0.00
IND231	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
IND232	On	07/08/2012			100.00000	100.00000			0.00	0	0.00
IND233	On	14/08/2012			100.00000	100.00000			0.00	0	0.00
IND234	On	21/08/2012			100.00000	100.00000			0.00	0	0.00
IND235	On	28/08/2012			100.00000	100.00000			0.00	0	0.00
IND236	On	04/09/2012			100.00000	100.00000			0.00	0	0.00
IND237	On	11/09/2012			100.00000	100.00000			0.00	0	0.00
IND238	On	18/09/2012			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IND239	On	25/09/2012			100.00000	100.00000			0.00	0	0.00
IND240	On	02/10/2012			100.00000	100.00000			0.00	0	0.00
IND241	On	09/10/2012			100.00000	100.00000			0.00	0	0.00
IND242	On	16/10/2012			100.00000	100.00000			0.00	0	0.00
IND243	On	23/10/2012			100.00000	100.00000			0.00	0	0.00
IND244	On	30/10/2012			100.00000	100.00000			0.00	0	0.00
IND245	On	06/11/2012			100.00000	100.00000			0.00	0	0.00
IND246	On	13/11/2012			100.00000	100.00000			0.00	0	0.00
IND247	On	20/11/2012			100.00000	100.00000			0.00	0	0.00
IND248	On	27/11/2012			100.00000	100.00000			0.00	0	0.00
IND249	On	04/12/2012			100.00000	100.00000			0.00	0	0.00
IND250	On	11/12/2012			100.00000	100.00000			0.00	0	0.00
ING100	On	19/05/2013			100.00000	100.00000			0.00	0	0.00
ING101	On	21/05/2012			100.00000	100.00000			0.00	0	0.00
ING114	On	31/12/2015			100.00000	100.00000			0.00	0	0.00
ING115	On	31/03/2016			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING116	On	31/03/2016			100.00000	100.00000			0.00	0	0.00
ING126	On	25/11/2012			100.00000	100.00000			0.00	0	0.00
ING127	On	07/12/2012			100.00000	100.00000			0.00	0	0.00
ING128	On	26/03/2012			100.00000	100.00000			0.00	0	0.00
ING130	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
ING131	On	24/02/2012			100.00000	100.00000			0.00	0	0.00
ING132	On	22/12/2018			100.00000	100.00000			0.00	0	0.00
ING133	On	28/02/2012			100.00000	100.00000			0.00	0	0.00
ING134	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
ING135	On	10/12/2014			100.00000	100.00000			0.00	0	0.00
ING136	On	09/03/2012			100.00000	100.00000			0.00	0	0.00
ING137	On	14/03/2012			100.00000	100.00000			0.00	0	0.00
ING30	On	30/04/2012			100.00000	100.00000			0.00	0	0.00
ING31	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
ING32	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
ING33	On	31/10/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ING34	On	31/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING46	On	16/10/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING60U	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING82	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING89	On	31/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
ING97	On	10/03/2012	Spot Bond			8.82500	8.82500			0.00	0	0.00
INJ02	On	30/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP255U	On	31/01/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IP256U	On	30/04/2012	Spot Bond			100.00000	100.00000			1,944,000,000.00	19,440,000	19,440,000.00
IPB3	On	04/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL4	On	29/03/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	117,000.00
IPL5	On	28/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IPL6	On	28/09/2017	Spot Bond			100.00000	100.00000			1,000,000,000.00	10,000	44,656,000.00
IV01	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV012	On	26/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV013	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IV014	On	22/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV015	On	20/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV016	On	06/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV017	On	31/01/2022	Spot Bond			2.75000	2.75000		2,103,750,000,000.00		765,000,000	765,000,000.00
IV03	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV04	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV07	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV08	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IV09	On	30/04/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA131	On	04/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA133	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA134	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA135	On	01/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA204	On	26/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA205	On	02/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA206	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA207	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA208	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA209	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA210	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA211	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA212	On	22/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA213	On	29/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA214	On	05/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA215	On	12/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA216	On	19/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA217	On	26/04/2012	Spot Bond			100.00000	100.00000		6,000,000,000,000.00	60,000,000,000.00	60,000,000	60,000,000.00
IVA218	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA219	On	10/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA220	On	17/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA221	On	24/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA222	On	31/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA223	On	07/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA224	On	14/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA225	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA226	On	28/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA227	On	05/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA228	On	12/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA229	On	19/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA230	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA231	On	02/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA232	On	08/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA233	On	16/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA234	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA235	On	30/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA236	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA237	On	13/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
IVA238	On	20/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
IVA239	On	27/09/2012			100.00000	100.00000			0.00	0	0.00
IVA240	On	04/10/2012			100.00000	100.00000			0.00	0	0.00
IVA241	On	11/10/2012			100.00000	100.00000			0.00	0	0.00
IVA242	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
IVA243	On	25/10/2012			100.00000	100.00000			0.00	0	0.00
IVA244	On	01/11/2012			100.00000	100.00000			0.00	0	0.00
IVA245	On	08/11/2012			100.00000	100.00000			0.00	0	0.00
IVA246	On	15/11/2012			100.00000	100.00000			0.00	0	0.00
IVA247	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
IVA248	On	29/11/2012			100.00000	100.00000			0.00	0	0.00
IVA249	On	06/12/2012			100.00000	100.00000			0.00	0	0.00
IVA250	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
IVC001	On	05/07/2013			100.00000	100.00000			0.00	0	0.00
IVC002	On	12/02/2020			100.00000	100.00000			0.00	0	0.00
IVC004	On	29/04/2014			100.00000	100.00000			0.00	0	0.00
KCF01L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
KCF02L	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
KSB004	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSB005	On	28/02/2013			100.00000	100.00000			0.00	0	0.00
KSB006	On	01/02/2012			100.00000	100.00000			0.00	0	0.00
KSP003	On	01/02/2013			100.00000	100.00000			0.00	0	0.00
KSP004	On	01/04/2013			100.00000	100.00000			0.00	0	0.00
KSP005	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
KW01	On	31/10/2027			100.00000	100.00000			0.00	0	0.00
LBK01	On	25/10/2013			100.00000	100.00000			0.00	0	0.00
LEO01	On	29/06/2012			100.00000	100.00000			0.00	0	0.00
LGL1	On	12/09/2012			100.00000	100.00000		940,000,000,000.00		9,400,000	4,700,000.00
MAQ00	On	27/01/2013			100.00000	100.00000			0.00	0	0.00
MAQ00	On	09/02/2012			100.00000	100.00000			0.00	0	0.00
MAQ00	On	05/04/2012			100.00000	100.00000			0.00	0	0.00
MAQ01	On	26/04/2012			100.00000	100.00000			0.00	0	0.00
MBF01	On	16/04/2012			7.09500	7.09500			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBF01	On	15/04/2013			100.00000	100.00000			0.00	0	4,700,000.00
MBF01	On	15/04/2014			100.00000	100.00000			0.00	0	0.00
MBF02	On	18/08/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	26/05/2013			100.00000	100.00000			26,000,000,000.00	260,000	260,000.00
MBF02	On	26/05/2014			100.00000	100.00000			6,000,000,000.00	60,000	60,000.00
MBF02	On	05/10/2012			100.00000	100.00000			0.00	0	0.00
MBF02	On	07/10/2014			100.00000	100.00000			0.00	0	0.00
MBP01	On	30/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2013			100.00000	100.00000			0.00	0	0.00
MBP01	On	29/01/2014			100.00000	100.00000			0.00	0	0.00
MBP14	On	10/02/2012			100.00000	100.00000			0.00	0	0.00
MBP16	On	13/10/2012			100.00000	100.00000			0.00	0	0.00
MBP17	On	23/11/2012			100.00000	100.00000			0.00	0	0.00
MBP18	On	28/01/2014			100.00000	100.00000			0.00	0	0.00
MBP19	On	18/02/2013			100.00000	100.00000			0.00	0	0.00
MBP20	On	17/02/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MBP21	On	11/04/2014			100.00000	100.00000			0.00	0	0.00
MBP22	On	09/09/2014			100.00000	100.00000			0.00	0	0.00
MCB2M	On	13/12/2012			100.00000	100.00000			0.00	0	0.00
MCB3M	On	13/12/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2014			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/10/2016			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/01/2019			100.00000	100.00000			0.00	0	0.00
MEFSA	On	05/07/2026			100.00000	100.00000			0.00	0	0.00
MEFSB	On	05/10/2016			8.59000	8.59000			0.00	0	0.00
MEFSB	On	05/01/2019			9.34000	9.34000			0.00	0	0.00
MEFSB	On	05/01/2022			10.01000	10.01000			0.00	0	0.00
MET01	On	15/12/2014			100.00000	100.00000		72,240,000,000,000.00	722,400,000	74,800,000.00	
MFS1A	On	20/12/2015			100.00000	100.00000			0.00	0	0.00
MFS1A	On	20/12/2018			100.00000	100.00000			0.00	0	0.00
MFS1B	On	20/09/2019			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
MGL01	On	15/09/2015			100.00000	100.00000			3,402,200,000,000.00	34,022,000	33,039,000.00
MTN02	On	13/07/2014			100.00000	100.00000			201,600,000,000.00	2,016,000	2,990,000.00
MTN03	On	13/07/2015			100.00000	100.00000			0.00	0	0.00
MTN04	On	13/07/2017			100.00000	100.00000			500,000,000.00	5,000	3,807,000.00
MTN05	On	28/10/2013			100.00000	100.00000			0.00	0	0.00
MTNC0	On	05/03/2012			100.00000	100.00000			0.00	0	0.00
N4A111	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A202	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A205	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A208	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A211	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A302	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A305	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A308	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A311	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A402	On	14/08/2020			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
N4A405	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A408	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A411	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4A502	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4B508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4C508	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4D68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
N4E68L	On	14/08/2020			100.00000	100.00000			0.00	0	0.00
NBK10E	On	21/04/2014			100.00000	100.00000		60,000,000,000.00		600,000	200,000.00
NBK11E	On	27/10/2014			100.00000	100.00000			0.00	0	0.00
NBK1B	On	09/09/2012			100.00000	100.00000			0.00	0	0.00
NBK2A	On	15/09/2015			100.00000	100.00000		1,000,000,000.00		10,000	8,803,000.00
NBK2B	On	15/09/2015			100.00000	100.00000			0.00	0	0.00
NBK3A	On	09/09/2019			100.00000	100.00000		400,000,000.00		4,000	6,274,000.00
NBK4	On	28/10/2024			100.00000	100.00000			0.00	0	0.00
NBK5B	On	19/04/2013			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NBK6A	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	9,500,000.00
NBK6B	On	19/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK7B	On	19/04/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8A	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK8B	On	24/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK9A	On	23/03/2016	Spot Bond			100.00000	100.00000			79,400,000,000.00	794,000	9,960,000.00
NBK9B	On	23/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NBK11	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	24/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN1	On	07/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	30/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	28/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	17/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	22/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	20/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN4	On	25/02/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN4	On	12/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	25/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	26/03/2013			100.00000	100.00000			0.00	0	0.00
NCLN5	On	31/03/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	07/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	15/04/2015			100.00000	100.00000			0.00	0	0.00
NCLN5	On	01/06/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	30/11/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	02/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	08/12/2015			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	25/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	29/01/2016			100.00000	100.00000			0.00	0	0.00
NCLN6	On	13/07/2016			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NCLN6	On	30/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN6	On	27/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
NCLN7	On	30/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED10	On	15/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED11	On	17/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED12	On	14/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED6	On	20/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED7	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NED8	On	08/02/2014	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	4,014,000.00
NED9	On	06/07/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NEDH1	On	20/11/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET31	On	30/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NET41	On	16/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
NILB10	On	08/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NMP20iOn 24/07/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1A1iOn 22/05/2016 Spot Bond			6.82500	6.82500			0.00	0	0.00
NQ1A1iOn 22/05/2014 Spot Bond			6.58500	6.58500			0.00	0	0.00
NQ1A1iOn 22/05/2012 Spot Bond			6.12500	6.12500			0.00	0	0.00
NQ1A1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1B1iOn 22/05/2014 Spot Bond			6.92500	6.92500			0.00	0	0.00
NQ1B1iOn 22/05/2012 Spot Bond			6.57500	6.57500			0.00	0	0.00
NQ1B1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2020 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQ1C1iOn 22/05/2014 Spot Bond			7.32500	7.32500			0.00	0	0.00
NQ1C1iOn 22/05/2012 Spot Bond			7.05500	7.05500			0.00	0	0.00
NQ1C1iOn 22/05/2013 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/11/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00
NQF1AiOn 22/05/2012 Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NQF1A	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1B	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/11/2012			100.00000	100.00000			0.00	0	0.00
NQF1C	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2013			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2020			100.00000	100.00000			0.00	0	0.00
NQF1D	On	22/05/2016			8.21500	8.21500			0.00	0	0.00
NRA01	On	31/10/2013			100.00000	100.00000		6,000,000,000,000.00		60,000,000	228,289,966.00
NRA01	On	30/04/2014			100.00000	100.00000		23,160,000,000,000.00		231,600,000	115,500,000.00
NRA01	On	30/11/2018			100.00000	100.00000		1,380,000,000,000.00		13,800,000	5,000,000.00
NRA01	On	31/03/2013			100.00000	100.00000			0.00	0	0.00
NRA02	On	31/10/2022			100.00000	100.00000		600,000,000.00		6,000	381,000.00
NRA02	On	31/05/2023			100.00000	100.00000		15,600,000,000,000.00		156,000,000	78,000,000.00
NRA02	On	30/11/2028			100.00000	100.00000		880,000,000,000.00		8,800,000	4,000,000.00
NTC07	On	01/03/2012			8.07500	8.07500			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
NTC08	On	13/07/2012			100.00000	100.00000			0.00	0	0.00
NTC09	On	18/04/2013			100.00000	100.00000			0.00	0	0.00
NTC10	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC11	On	18/04/2014			100.00000	100.00000			0.00	0	0.00
NTC12	On	25/08/2016			100.00000	100.00000			0.00	0	0.00
NTC13	On	31/01/2015			100.00000	100.00000			0.00	0	1,000,000,000.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1A	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1B	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1C	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1D	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OCT1E	On	18/10/2015			100.00000	100.00000			0.00	0	0.00
OML01	On	27/10/2015			100.00000	100.00000			200,500,000,000.00	2,005,000	31,329,000.00
OTCA0	On	31/07/2012			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
OTCA0	On	30/04/2013			100.00000	100.00000			0.00	0	0.00
OTCA0	On	30/04/2014			100.00000	100.00000			0.00	0	0.00
OTCA1	On	30/04/2017			100.00000	100.00000			0.00	0	0.00
OTCA1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
OTCB1	On	31/10/2012			100.00000	100.00000			0.00	0	0.00
PBET0	On	13/09/2015			100.00000	100.00000			0.00	0	0.00
PCF03	On	06/04/2015			100.00000	100.00000			0.00	0	0.00
PNP03	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
PNP04	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
PR2A1	On	15/06/2014			100.00000	100.00000			0.00	0	0.00
PR2A2	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A3	On	15/12/2012			100.00000	100.00000			0.00	0	0.00
PR2A4	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/06/2013			100.00000	100.00000			0.00	0	0.00
PR2A9	On	15/09/2013			100.00000	100.00000			0.00	0	0.00
PR2B1	On	15/12/2012			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
PR2B1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B2fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2B5fOn	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2C4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D1fOn	15/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PR2D4fOn	15/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRM1AOn	15/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1AOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1BOn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP1COn	01/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
PRP2AOn	04/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R009P On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R010P	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R155	On	31/08/2013	Spot Bond				0.00000			0.00	0	22,000,000.00
R157	On	15/09/2015	Spot Bond			6.45000	6.46000		275,236,618,458,150.00	42,672,343,947	15,910,882,353.00	
R158P	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R159P	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R179	On	01/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R186	On	21/12/2026	Spot Bond			8.17500	8.17000		197,267,393,400,000.00	24,130,568,000	10,152,392,992.00	
R187P	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R188P	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R189	On	31/03/2013	Spot Bond			218.77825	218.76020		64,758,362,000,000.00	296,000,000	590,201,155.00	
R197	On	07/12/2023	Spot Bond			2.17000	2.18000		2,658,946,570,000.00	1,225,321,000	430,583,308.00	
R201	On	21/12/2014	Spot Bond			6.01000	6.02000		44,479,360,920,000.00	7,400,892,000	2,565,690,000.00	
R202	On	07/12/2033	Spot Bond			2.30000	2.30000		7,005,570,000,000.00	3,045,900,000	2,004,856,000.00	
R203	On	15/09/2017	Spot Bond			7.14000	7.14000		99,748,484,640,000.00	13,970,376,000	6,487,809,300.00	
R204	On	21/12/2018	Spot Bond			7.43000	7.43000		103,354,115,970,000.00	13,910,379,000	5,439,940,716.00	
R205	On	31/03/2012	Spot Bond			100.00000	100.00000			0.00	0	1,555,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R206	On	15/01/2014	Spot Bond			5.89000	5.89000			59,602,288,260,000.00	10,119,234,000	4,140,470,000.00
R207	On	15/01/2020	Spot Bond			7.67500	7.67500			201,667,767,355,000.00	26,275,930,600	10,681,543,000.00
R208	On	31/03/2021	Spot Bond			7.72000	7.72000			165,736,935,800,000.00	21,468,515,000	7,989,703,308.00
R209	On	31/03/2036	Spot Bond			8.60500	8.59000			121,699,473,795,000.00	14,142,879,000	8,928,591,000.00
R210	On	31/03/2028	Spot Bond			2.34000	2.33000			4,109,040,000,000.00	1,756,000,000	1,322,697,000.00
R211	On	31/01/2017	Spot Bond			0.90000	0.90000			646,357,500,000.00	718,175,000	152,658,000.00
R212	On	31/01/2022	Spot Bond			2.08000	2.08000			3,777,280,000,000.00	1,816,000,000	1,216,400,000.00
R213	On	28/02/2031	Spot Bond			8.59000	8.57500			41,579,920,770,000.00	4,840,503,000	2,510,152,000.00
R214	On	28/02/2041	Spot Bond			6.50000	6.50000			39,148,700,500,000.00	6,022,877,000	3,610,343,000.00
R221C	On	15/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R222C	On	15/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R223C	On	15/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R224C	On	15/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R225C	On	15/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R226C	On	15/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R227C	On	15/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R228C	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R229C	On	15/03/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R230C	On	15/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R321C	On	21/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R322C	On	21/12/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
R323C	On	21/06/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R324C	On	21/12/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
R325C	On	21/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R326C	On	21/12/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
R327C	On	21/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R328C	On	21/12/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
R329C	On	21/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R330C	On	21/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
R331C	On	21/06/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R332C	On	21/12/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
R333C	On	21/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R334C	On	21/12/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
R335C	On	21/06/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R336C	On	21/12/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
R337C	On	21/06/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R338C	On	21/12/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
R339C	On	21/06/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R340C	On	21/12/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
R341C	On	21/06/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R342C	On	21/12/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
R343C	On	21/06/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R344C	On	21/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
R345C	On	21/06/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R346C	On	21/12/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
R347C	On	21/06/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R348C	On	21/12/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
R349C	On	21/06/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
R350C	On	21/12/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00
R351C	On	21/06/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
R352C	On	21/12/2027	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	16/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSB0	On	15/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	09/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RCSC0	On	06/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RDFC0	On	06/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES05	On	17/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES06	On	18/10/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RES07	On	14/02/2012	Spot Bond			5.87500	5.87500			0.00	0	0.00
RESB0	On	03/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RMBI06	On	24/07/2038	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP001	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
RP002	On	28/02/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RP004	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG01	On	28/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPG02	On	25/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPI01	On	22/07/2016	Spot Bond			5.25000	5.25000			0.00	0	0.00
RPP01	On	31/08/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP02	On	12/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP03	On	10/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP04	On	07/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
RPP05	On	21/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW02	On	31/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
RW21	On	21/04/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBC2	On	28/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK10	On	19/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK12	On	24/11/2016	Spot Bond			100.00000	100.00000		6,560,000,000,000.00		65,600,000	32,800,000.00
SBK13	On	24/11/2016	Spot Bond			100.00000	100.00000		90,000,000,000.00		900,000	300,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBK14	On	01/12/2017	Spot Bond			8.00000	8.00000			96,000,000,000.00	12,000,000	0.00
SBK15	On	23/01/2022	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBK7	On	24/05/2015	Spot Bond			100.00000	100.00000			200,000,000.00	2,000	17,316,912.00
SBK8	On	10/04/2013	Spot Bond			100.00000	100.00000			300,000,000.00	3,000	2,467,000.00
SBK9	On	10/04/2018	Spot Bond			100.00000	100.00000			100,000,000.00	1,000	6,689,000.00
SBK111	On	09/04/2014	Spot Bond			5.75000	5.75000			0.00	0	0.00
SBN18	On	14/09/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN20	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN27	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN29	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN31	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN32	On	19/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN33	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN34	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN35	On	15/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN36	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBN42	On	31/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN45	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN48	On	22/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN49	On	02/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN50	On	23/09/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN51	On	03/10/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBN52	On	03/07/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBR003	On	05/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS13	On	22/09/2017	Spot Bond			100.00000	100.00000			80,500,000,000.00	805,000	10,805,000.00
SBS14	On	07/02/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS15	On	26/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS16	On	22/09/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS17	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS18	On	23/06/2018	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS19	On	23/06/2021	Spot Bond			100.00000	100.00000			2,400,000,000,000.00	24,000,000	6,000,000.00
SBS3	On	25/05/2026	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SBS4	On	16/11/2021	Spot Bond			100.00000	100.00000			500,000,000.00	5,000	339,000.00
SBS7	On	26/03/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBS9	On	07/07/2016	Spot Bond			100.00000	100.00000			1,401,300,000,000.00	14,013,000	9,924,000.00
SBSI10	On	03/07/2013	Spot Bond			100.00000	100.00000			332,000,000,000.00	3,320,000	1,660,000.00
SBSI11	On	07/12/2023	Spot Bond			100.00000	100.00000			0.00	0	0.00
SBSI12	On	31/01/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM10	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	17/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SCM22	On	19/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHF01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHI02	On	01/10/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
SHS01	On	15/12/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI1	On	15/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SLI2	On	15/08/2016	Spot Bond			100.00000	100.00000			2,500,000,000,000.00	25,000,000	12,534,000.00
SMF1	On	27/06/2013	Spot Bond			100.00000	100.00000			0.00	0	3,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SMF3	On	30/06/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SNT01	On	15/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA1	On	21/08/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
SPDA2	On	21/08/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SSA01	On	28/06/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN825	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN830	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN831	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN833	On	25/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN842	On	19/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN860	On	25/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN861	On	22/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN867	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN869	On	19/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN870	On	20/01/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
SYN872	On	13/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN873	On	14/02/2012			100.00000	100.00000			0.00	0	0.00
SYN874	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN875	On	16/02/2012			100.00000	100.00000			0.00	0	0.00
SYN876	On	20/02/2012			100.00000	100.00000			0.00	0	0.00
SYN878	On	21/02/2012			100.00000	100.00000			0.00	0	0.00
SYN879	On	22/02/2012			100.00000	100.00000			0.00	0	0.00
SYN880	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN881	On	23/02/2012			100.00000	100.00000			0.00	0	0.00
SYN882	On	27/02/2012			100.00000	100.00000			0.00	0	0.00
SYN884	On	16/03/2012			100.00000	100.00000			0.00	0	0.00
SYN885	On	22/03/2012			100.00000	100.00000			0.00	0	0.00
SYN886	On	03/04/2012			100.00000	100.00000			0.00	0	0.00
SYN887	On	17/02/2012			100.00000	100.00000			0.00	0	0.00
SYN888	On	17/04/2012			100.00000	100.00000			0.00	0	0.00
SYN889	On	19/04/2012			100.00000	100.00000			0.00	0	0.00
SYN890	On	20/04/2012			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
SYN891	On	03/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ18	On	30/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
SZ25	On	30/09/2025	Spot Bond			100.00000	100.00000			0.00	0	0.00
T018	On	15/07/2014	Spot Bond			100.00000	100.00000			0.00	0	500,000,000.00
TFS06	On	20/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS68L	On	14/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS73	On	11/02/2013	Spot Bond			6.27500	6.27500			0.00	0	0.00
TFS77	On	12/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS78	On	18/04/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS80	On	18/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS83	On	28/07/2015	Spot Bond			100.00000	100.00000		8,000,000,000.00		80,000	80,000.00
TFS84	On	28/07/2016	Spot Bond			8.00000	8.00000			0.00	0	0.00
TFS88	On	08/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS89	On	01/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TFS90	On	05/03/2013	Spot Bond			6.27000	6.27000			0.00	0	0.00
TFS91	On	13/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00



Contract Details			Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TH7A2	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
TH7A1	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7A3	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7B	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE7C	On	18/10/2012			100.00000	100.00000			0.00	0	0.00
THE8A1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A2	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8A3	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8B1	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8C	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE8D	On	18/04/2036			100.00000	100.00000			0.00	0	0.00
THE9A1	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A2	On	18/01/2016			100.00000	100.00000			0.00	0	0.00
THE9A3	On	18/07/2016			100.00000	100.00000			0.00	0	0.00
THE9A4	On	18/07/2039			100.00000	100.00000			0.00	0	0.00
THE9A5	On	18/07/2039			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
THE9A7	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9B2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9C2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D1	On	18/07/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
THE9D2	On	18/07/2039	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL12	On	29/04/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TL15	On	29/04/2015	Spot Bond			100.00000	100.00000			900,000,000.00	9,000	3,407,000.00
TL20	On	22/02/2020	Spot Bond			6.00000	6.00000			0.00	0	0.00
TN17	On	14/11/2017	Spot Bond			100.00000	100.00000			203,123,575,300,000.00	2,031,235,753	1,017,444,753.00
TN20	On	17/09/2020	Spot Bond			100.00000	100.00000			107,331,000,000,000.00	1,073,310,000	900,202,000.00
TN23	On	06/11/2023	Spot Bond			100.00000	100.00000			23,400,000,000,000.00	234,000,000	239,000,000.00
TN25	On	19/08/2025	Spot Bond			100.00000	100.00000			60,400,000,000,000.00	604,000,000	151,000,000.00
TN27	On	14/11/2027	Spot Bond			100.00000	100.00000			3,002,300,000,000.00	30,023,000	14,315,000.00
TR30	On	31/12/2099	Spot Bond			10.00000	10.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
TR31	On	31/12/2099	Spot Bond			9.75000	9.75000			0.00	0	0.00
TR32	On	31/12/2099	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP116	On	09/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP117	On	23/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP118	On	08/03/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP121	On	02/09/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP124	On	26/07/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP125	On	23/08/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
TSP126	On	04/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UG21	On	02/03/2021	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR02	On	21/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR041	On	19/04/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR042	On	19/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR043	On	06/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
UTR40	On	10/09/2017	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
VIP1A3	On	07/05/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1A4	On	07/05/2012	Spot Bond			7.57500	7.57500			0.00	0	0.00
VIP1A5	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1B3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C2	On	07/11/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VIP1C3	On	07/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOD00	On	28/02/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
VOYT0	On	09/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WS04	On	30/05/2016	Spot Bond			100.00000	100.00000		25,000,800,000,000.00	250,008,000	250,008,000	69,281,000.00
WS05	On	01/08/2018	Spot Bond			100.00000	100.00000		11,000,000,000,000.00	110,000,000	110,000,000	130,868,000.00
WSP1	On	28/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP2	On	28/05/2017	Spot Bond			100.00000	100.00000		6,600,000,000,000.00	66,000,000	66,000,000	33,000,000.00
WSP3	On	28/05/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP4	On	28/05/2020	Spot Bond			100.00000	100.00000			0.00	0	0.00
WSP5	On	28/05/2021	Spot Bond			100.00000	100.00000		13,800,000,000,000.00	138,000,000	138,000,000	42,000,000.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
Z006	On	31/08/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z009	On	30/11/2013	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z014	On	30/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z018	On	31/03/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z019	On	30/06/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z020	On	19/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z025	On	30/11/2014	Spot Bond			100.00000	100.00000			0.00	0	0.00
Z071	On	01/07/2015	Spot Bond			100.00000	100.00000			0.00	0	75,000,000.00
Z083	On	30/09/2019	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA001	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA002	On	16/08/2024	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA003	On	01/09/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA004	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA005	On	12/10/2012	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA007	On	31/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA008	On	19/03/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details				Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA009	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA010	On	22/04/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA011	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA012	On	20/05/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA013	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA014	On	18/06/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA015	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA016	On	20/07/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA017	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA018	On	20/08/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA019	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA020	On	21/09/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA021	On	20/10/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA022	On	18/11/2015	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA023	On	20/04/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA024	On	20/05/2016	Spot Bond			100.00000	100.00000			0.00	0	0.00

Contract Details	Strike	Call / Put	MTM Yield	Previous MTM	Premium On Option	Volatility	Value	Contracts Traded	Open Interest
ZA025 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA026 On 21/06/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA027 On 20/07/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA028 On 19/08/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
ZA029 On 20/09/2016 Spot Bond			100.00000	100.00000			0.00	0	0.00
<b>Total for j-Bonds :</b>							<b>2,291,833,495,888,150.00</b>	<b>206,095,775,309</b>	<b>95,253,829,771.00</b>
<b>Grand Total:</b>							<b>2,291,840,841,646,530.00</b>	<b>16,095,887,712</b>	<b>95,255,058,827.00</b>